

**PERSONAL  
DATA**

Institute of Applied Mathematics  
Middle East Technical University, Ankara, TURKEY  
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Citizenship : Turkish (TC)

**RESEARCH  
INTEREST**

Non-life Insurance Mathematics, Stochastic Processes and their Optimizations, Lévy Processes and Scale Functions, Ruin Theory Risk Measures and their Optimizations, Solvency.

**EDUCATION**

Middle East Technical University, Ankara, TURKEY

PhD., Department of Statistics, (February 2017-Present)

M.Sc., Actuarial Sciences Program, Institute of Applied Mathematics,  
June 2016,

- Dissertation Title: "*Stochastic Surplus Processes with VaR and CVaR Simulations in Actuarial Applications*"  
Advisor: Prof. Dr. Ömür Uğur  
Co-advisor: Prof. Dr. A. Sevtap Selcuk-Kestel

B.S., Department of Statistics, June 2013

Anadolu University, Open Education Faculty, Ankara, TURKEY

B.S., Economics, (September 2011-Present)

**EMPLOYEMENT**

Middle East Technical University, Ankara, TURKEY

September 2014-Present      Research Assistant  
Institute of Applied Mathematics  
Actuarial Sciences Program

November 2017-Present      Intern Actuary  
entitled by Turkish Republic Undersecretariat  
Treasury

AVIVASA Pension and Life, Istanbul, TURKEY

Agust-September 2014 Intern  
Actuary and Business Risk Department

Turkey Ministry of Forestry and Water Affairs, Ankara, TURKEY

July-Agust 2012 Intern  
Guidance and Inspection Presidency

## TEACHING EXPERIENCE

Middle East Technical University, Ankara, TURKEY

Teaching Assistant

- IAM 545 Fundamentals of Insurance / IAM 547 Risk Management and Insurance, Fall 2014, 2015, 2016, 2017
- IAM 546 Actuarial Risk Theory, Spring 2015, 2016, 2017, 2018
- IAM 584 Advanced Actuarial Mathematics, Fall 2015, 2016

## PROJECTS

The Scientific and Technological Research Council of Turkey (TUBITAK)

Bosphorus Program with Ministry of Foreign Affairs  
Turkey-France Bilateral Cooperation (April 2018-April 2020)

- *Project Title: Distribution and Expected Value of Duration of Maximum Drawdown under Lévy and Diffusion Models for Asset Prices*  
Turkish Partner: Assist. Prof. Dr. Ceren Vardar-Acar (METU)  
French Partner: Prof. Dr. Florin Avram (Universite de Pau)

BAP

- Modelling the Solvency Criteria in Life and Non-life Insurance (BAP-07-05-2017-003), 2017-2019
- Estimation of Ruin Probability with Monte Carlo Techniques via Optimizing of CVaR (BAP-07-05-2016-003), 2016.

## SCIENTIFIC MEETINGS

Research Talks:

**2017**

- *About Generalized Lundberg Inequality*, 3rd National Conference on Insurance and Actuarial Sciences, Karabük University, Karabük, September 28-29, 2017.
- *Stochastic Risk Assessment of an Insurance Portfolio under Renewal Risk Process with VaR and CVaR as Initial Capital*, 2nd International Conference on Computational Finance, Lisbon, September 4-8, 2017.

## 2016

- *Stochastic Surplus Process and Constrained Portfolio Optimization*, 3rd European Actuarial Journal (EAJ) Conference, Lyon, September 5-8, 2016.

## 2015

- *Surplus Process with Perturbations of Brownian Motion in an Insurance Portfolio*, 55th Meeting of Euro Working Group for Commodities and Financial Modelling (EWGCFM), Ankara, May 14-16, 2015.

## 2013

- *Statistical Design of Experiment on Psychological Memory Experiment*, 10th International Statistical Student Colloquium, Muğla, May 18-19, 2013.

## Participations:

- 3rd Ankara-Istanbul Workshop on Stochastic Processes, Middle East Technical University, Ankara, June 16-17, 2016.
- 2nd National Conference on Insurance and Actuarial Sciences, Hacettepe University, Ankara, September 17-18, 2015.
- Workshop on Recent Developments in Insurance Finance, Istanbul, April 16, 2015.
- 3rd Ankara-Istanbul Workshop on Stochastic Processes, Koç University, Istanbul, June 18-19, 2015.
- New Developments in Theory and Applications of Statistics: An International Conference in Memory of Moti Lal Tiku, Middle East Technical University, Ankara, May 2-4, 2011.

## LANGUAGE SKILLS

Turkish (native), English (fluently), Italian (B1)

## COMPUTER SKILLS

Matlab, R, Python,  
Statistical Package Programs: MINITAB, SPSS, SAS

## MEMBERSHIPS

Academic Memberships

- Society for Industrial and Applied Mathematics (SIAM)

Student Club Memberships

- METU SIAM Student Chapter (*as a president, Fall 2016-2018*)
- *METU Statistics Club*

**CERTIFICATES**

*2017 SIAM Student Chapter Certificate of Recognition, Academic year 2016-2017.*

Certificate of *Dean High Honour List*, Fall 2012-2013.

Certificate of *Dean High Honour List*, Spring 2012-2013.

**REFERENCES**

References available upon request.