

**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.