

PERSONAL DATA Institute of Applied Mathematics
Middle East Technical University, Ankara, TURKEY
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E-mail : mervan@metu.edu.tr
Date of Birth : January, 1990
Place of Birth : Mardin, TURKEY
Citizenship : TR

RESEARCH INTERESTS AI, Machine Learning Algorithms Applications to Economics and Finance, Portfolio Optimization, Risk Management and Evaluation.

EDUCATION Middle East Technical University, Ankara, TURKEY

Ph.D., Financial Mathematics Program, Institute of Applied Mathematics,
June 2020 (Expected)
Galatasaray University, Istanbul, TURKEY

MBA., Business Administration Program, Institute of Social Sciences,

- Dissertation Title: *"The effect of company size, beta coefficient and dividend policy on stock returns: An application in ISE industrial index"*
March 2015
- Advisor: Prof. Dr. Volkan Demir

Fatih University, Istanbul, TURKEY

B. S., Business Administration Program, Faculty of Economics and Administrative Sciences, June 2011

RESEARCH VISITS/SUMMER SCHOOLS ETC.

17 July 2017- 25 August 2017, Numerical methods for stochastic models: control, uncertainty quantification, mean-field , CIRM, Marseille, France

18 August 2013- 31 August 2013, LSE Methods Summer Programme, ME107 Intermediate Econometrics, LSE, London, United Kingdom

January 2010 - June 2010, LSE Methods Summer Programme, ME107 Intermediate Econometrics, LSE, London, United Kingdom

March 2013- June 2013, Visiting Researcher, Exeter University, Exeter, United Kingdom

January 2010- June 2010, Management (Exchange Student), Haute cole de la Province de Lige, Lige, Belgium

EMPLOYMENT Middle East Technical University, Ankara, TURKEY

March 2016 - Research Assistant
Institute of Applied Mathematics

Mardin Artuklu University, Mardin, TURKEY

March 2015 -March 2016 Research Assistant
Department of Business Administration

Galatasaray University, Istanbul, TURKEY

February 2012 March 2015 Research Assistant
Department of Business Administration

Mardin Artuklu University, Mardin, TURKEY

August 2011 - February 2012 Research Assistant
Department of Business Administration

LANGUAGE SKILLS Kurdish (native), Turkish (native), English (fluently), French (B1)

COMPUTER SKILLS Proficient in Matlab, R, Python, Eviews, Latex
Working Knowledge of Linux/UNIX, Logo

PUBLICATIONS

Conference Proceedings:

- M. Aksu, *The Effect of Company Size, Beta Coefficient and Dividend Policy on Stock Returns*, World Finance Conference 2015, Buenos Aires, Argentina
- M. Aksu, *Comparison of machine learning classification algorithms performances in consumer credit-risk scoring*, EURO 2018, Valencia, Spain

TEACHING EXPERIENCE Middle East Technical University, Ankara, TURKEY

Teaching Assistant

- IAM530 - Elements of Probability and Statistics, Fall 2016
- IAM521 - Financial Management, Fall 2017
- IAM664 - Inverse Problems, Spring 2017

ACADEMIC MEMBERSHIPS Society for Industrial and Applied Mathematics (SIAM)

REFERENCES

References available upon request.