

A. Sevtap (Selcuk) KESTEL

Personal

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Academic Degrees

Degree	Year	Institution
MBA	1998	St. John's University, Business School of Risk Management and Actuarial Sciences, (The College of Insurance), NY, USA
Ph.D in Statistics	1996	Middle East Technical University (METU) Department of Statistics, Turkey
B.Sc. and M.Sc. in Statistics	1985, 1988	

Promotion

Assoc. Prof.	2000	Council of the Higher Education (YÖK) (Specialization: Risk Analysis)
Licensed Actuary	2007-present	entitled by Turkish Republic Undersecretariat Treasury, License No: 91

Language Skills

English (Excellent), German (Good), Turkish (native)

Areas of Research

Research	Risk management, Life and non-life insurance mathematics, Capital risk assessment, energy markets modelling, catastrophic risk assessment, seismic risk analysis, system and network reliability.	
Thesis Topics	Ph.D.	A Probabilistic Model for the Evaluation of Lifeline Networks under Seismic Hazard (with Prof. Dr. M. S.Yüccemen).
	M.Sc.	Estimation of Reliability Indices by Monte Carlo Simulation in Electric Power Generation Systems. (with Prof. Dr. M. Şahinoğlu).

Experience

Academic Experience and Licenses

Title	Year	Institute
Associate Professor (entitled by the Council of Higher Education (YÖK) in 2000)	09/2012-present	METU, Institute of Applied Mathematics, Actuarial Sciences Program, Turkey
	10/2008-09/2009	Albert-Ludwigs University Freiburg, Department of Econometrics, Germany
	8/2005-6/2006	Illinois State University Department of Mathematics, USA
	2000-2002	METU, Department of Statistics, Turkey
Adjunct Faculty	10/2009- present 1/2003-8/2005	Albert-Ludwigs University Freiburg, Department of Econometrics, Germany
	10/2006- and 11/2002-2005	Darmstadt Technical University, Department of Mathematics, Germany
	1997	St. John's University, Business School of Risk Management and Actuarial Sciences NY, USA
Assistant Professor	1999-2000	METU, Department of Statistics, Turkey
Instructor	1992-1999	
Research Assistant	1985-1992	

Administrative Experience

Title	Year	Institution
Associate Director	2012-Present	Institute of Applied Mathematics, METU, Turkey
Chair person	2009-present	Actuarial Sciences Program, Institute of Applied Mathematics, METU, Turkey
	2012-2015	Financial Mathematics Program, Institute of Applied Mathematics, METU, Turkey
Coordinator	2003-2005	Integrated Master Program Albert-Ludwigs University Freiburg, Faculty of Economics, Germany
Coordinator	1997-1998	Centre for International Studies St. John's University, NY-USA
Assistant Chair Person	1999-2001	Middle East Technical University Dept. of Statistics, Turkey
	1995-1997	

Grants and Awards

	Year	
Mustafa Parlar Thesis Award	2016	Ph.D. Thesis of Dr. B. Z. Temoçin in Financial Mathematics, METU
Academic Achievement Award	2000	Middle East Technical University
	2014	
	2016	
Grant for MBA and Actuarial Science Education in St. John's University, NY USA	1997	Turkish Prime Ministry- General Directorate of Insurance
Prospective Students Award of Who is Who Among American Universities and Colleges	1998	St. John's University, Business School of Risk Management and Actuarial Sciences

Projects and Consultancy

Granted by	Year		Title of the Project
Turkish Central Bank	2016-	Manager	Protection of Privacy in Statistical Databases
Turkish Air-Forces Commander Fraternal Association	2014- 2016	Manager	Actuarial Valuation Report of the Funds
Anadolu Danışma	2015	Researcher	House price indexing for Turkey
TÜBİTAK-111M320	2011- 2013	Researcher	Yürüyen Çekme-Kepçeli Yerkazaların Optimum Verimliliği ve bakım-Onarımı için Sistem Güvenirliği Modeli Geliştirilmesi
WB-G20	2012	Researcher	Improving the Assessment of Disaster Risks to Strengthen Financial Resilience
UN-FAO	2011	Researcher	Enhancing Capacity to adopt climate change: Financial management of Flood and drought risks in Agricultural sector in Turkey
Undersecretariat Treasury-Turkey	2009- 2010	Researcher	Constructing Morbidity Tables for Turkey: Phase I
Well-Consult, Germany	2002- 2009	Consultant	Financial Analyses
Body&Soul, Germany	2002- 2005	Consultant	Financial risk analyses, personnel optimization, statistical analyses
State Institute of Planning, Prime Ministry of Turkey	2001	Researcher	Risk Management, Job Safety and Development of Insurance Technologies of Coal Mine Enterprises in Turkey
TUBITAK-INTAG-522	2000	Researcher	Mekanda Yayılı Interkonnekte Sistemlerin Deprem Güvenirliği
Disaster Management Implementation and Research Center - METU	2000	Researcher	A Feasibility Study on Natural Disaster Insurance in Turkey
Willis, UK	1999- 2002	Researcher	Improvement of Natural Hazard Insurance and Disaster Funding Project-TEFER
Undersecretariat Treasury-Turkey	1999- 2000	Researcher	Draft Law on Compulsory Natural Disaster Law and Regulations for Turkey
Earthquake Engineering Research Center-EERC, METU	1996	Researcher	A Probabilistic Model for the Evaluation of Reliability of Lifeline Networks Under Seismic Hazard Turkey

Teaching

	Courses (taught in English and German)	Institute(s)
Graduate and Undergraduate	Life Insurance Mathematics, Non-life insurance Mathematics, Risk Theory, Time Series Analysis, Mathematical Statistics, Regression Analysis, Loss Distributions, Quality Control, Reliability Analysis, Simulation Analysis, Business Statistics, Probability and Statistics, Design and Experiments, Calculus	<ul style="list-style-type: none"> * Albert Ludwigs University Freiburg, Germany * Technical University Darmstadt, Germany * Illinois State University * St. John's University, USA * Angell Business School Freiburg, Germany * Middle East Technical University, Turkey
Course Evaluations	Average of 4 points over 5 through 2009-2017 academic years	Middle East Technical University, Turkey

Thesis Conducted

	Years	Institute	Topics
Ph.D.	1998-2001	METU	<p>as <u>primary-supervisor</u> of 1 Ph.D. Theses on</p> <ul style="list-style-type: none"> * Stochastic fund management in defined contribution retirement plans (Mustafa Parlar Thesis Prize 2016) <p>as <u>co-supervisor</u> of 3 Ph.D. Theses on</p> <ul style="list-style-type: none"> * Experimental Design under Nonnormality * Risk management, job safety in coal mine operations * Accident Risk analyses in coal mines
M.Sc.	1997-2001 2001-	METU	<p>as <u>sole and co-supervisor</u> of 20 M.Sc. Theses on</p> <ul style="list-style-type: none"> * Survival Modeling Approach, Actuarial Premium Calculation, oil price modeling using copulas, Random interest rates and time series modeling, Genetic algorithm in trading rule parameter estimation, accident risk assessment, Estimation of capacity in reinsurance Markets
M.A.	2007-2010	Albert - Ludwigs University Freiburg	<p>as <u>sole supervisor</u> of 5 M.A. Theses on</p> <ul style="list-style-type: none"> * Cost of Reinsurance, Risk Analysis of Procurement Activities for Copper Commodities, Financial Data Analysis of Cat-Bonds, Modelling the Impact of Economic Reform and External Debt on GDP
Diploma (Master)	2007-2006	Technical University Darmstadt	<p>as <u>sole supervisor</u> of 2 Diploma Theses on</p> <ul style="list-style-type: none"> * Loss modeling in operational risk * Longevity Risk and Insurance Sector