

# MONTHLY BULLETIN

**JULY 2017** 

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# 1 Journal Articles

- S. Kuter, G.-W. Weber and Z. Akyürek, *A Progressive Approach for Processing Satellite Data by Operational Research*, Operational Research, 17(2), 371-393, 2017, DOI: 10.1007/s12351-016-0229-x.
- O. T. Altinöz, A. E. Yılmaz and G.-W. Weber, Optimization of First Generation Crone Approximated Fractional-order PID Controller by Using Charged System Search, International Journal of Intelligent Systems Technologies and Applications 16(2), 127–139, 2017, DOI:10.1504/IJISTA.2017.10005103.

## 2 Books & Book Chapters

• N. S. Aydın, Financial Modelling with Forward-looking Information: An Intuitive Approach to Asset Pricing, Contributions to Management Science, Springer, 2017.

# 3 News & Popular Articles, Films, Videos

- M. Baldemor and G.-W. Weber, The Philippine Statistical Association, Inc. (PSAI) –
  Operational Research (OR) Partner in Development, OR News 60, 13 2017.
- G.-W. Weber, Visit to Japan in 2016: Scientific Presentations and Welcome to IFORS 2017 and EURO 2018, OR News 60, 70-71, 2017.

### 4 Accepted Publications

- A. Sarıaydın-Filibelioğlu, B. Karasözen and M. Uzunca Energy Stable Interior Penalty Discontinuous Galerkin Finite Element Method for Cahn-Hilliard Equation, International Journal of Nonlinear Sciences and Numerical Simulation, 2017, DOI: 10.1515/ijnsns-2016-0024.
- B. Karasözen, M. Uzunca, A. Sarıaydın-Filibelioğlu and H. Yücel, *Energy Stable Discontinuous Galerkin Finite Element Method for the Allen-Cahn Equation*, International Journal of Computational Methods, 2017, DOI: 10.1142/S0219876218500135.
- H. Öz-Bakan, F. Yılmaz and G.-W. Weber, *A Discrete Optimality System for an Optimal Fish Harvesting Problem*, Computational Management Science, DOI: 10.1007/s10287-017-0286-5.
- P. Taylan and G.-W. Weber, A New Contribution to Nonparametric Regression by Conic Quadratic Programming, to appear in the "Mathematical Methods in Engineering: Theoretical Aspects", editors: K. Taş, D. Baleanu and J.A. Tenreiro Machadoi, Springer Verlag.
- P. Taylan and G.-W. Weber, *Classification Model based on Multivariate Adaptive Regression Splines (MARS)*, to appear in "State-of-the-Art 2017. EUROMSC / EURO MCDA / EUROPT / EURO ORD / Ethics and OR", Greenhill & Waterfront, Europe: Amsterdam, The Netherlands; Guilford, UK North-America: Montreal, Canada, 2017.
- R. Korn, B. Z. Temoçin and J. Wenzel, *Applications of the Central Limit Theorem for Pricing Cliquet-Style Options*, European Actuarial Journal, 2017.

#### 5 Thesis

- Mehmet Can Savaş, An Algorithmic Trading Strategy Using Dynamic Mode Decomposition and Genetic Algorithm: Tested in Turkish Stock Market, Master's Thesis in Financial Mathematics, Advisor: Yeliz Yolcu Okur, Co-advisor: Bülent Karasözen, 7.7.2017
- Betül Kalaycı, *Identification of Coupled Systems of Stochastic Differential Equations in Finance Including Investor Sentiment by Multivariate Adaptive Regression Splines*, Master's Thesis in Financial Mathematics, Advisor: Gerhard Wilhelm Weber, 7.7.2017

#### 6 Conference Participation & Presentation

- E. Savku and G.-W. Weber, *An Optimal Consumption Problem For a Stochastic Hybrid Model With Delay*, SIAM Conference on Control and Its Applications (CT17), Pittsburgh, USA, July 10-14, 2017.
- G.-W. Weber and E. Savku, Stochastic Optimal Control of Hybrid Systems with Impulses in a World of Regime Switches and Paradigm Shifts, Impulsiveness, in Finance, Economics and Nature, EUROPT 2017 - 15th EUROPT Workshop on Advances in Continuous Optimization, Montréal, Canada, July 12-14, 2017.
- S. Kuter, B. B. Çiftçi and G.-W. Weber, *Snow Cover Mapping from Satellite Data by Artificial Neural Networks and Support Vector Machines an OR Contribution to Land-Use, Water Management and Development*, International Conference on OR for Development ICORD 2017, Québec, Canada, July 13-14, 2017.
- G.-W. Weber, E. Savku, A. Kerimov and N. S. Aydın, Stochastic Optimal Control of Impulsive Systems under Regime Switches and Paradigm Shifts, in Biology, Finance and Economics, IFORS 2017 - 21th IFORS Conference, Québec City, Canada, July 15-21, 2017.
- F. Hamidli and F. Özbudak, *On Alltop Functions*, The 2nd International Workshop on Boolean Functions and their Applications (BFA), Bergen, Norway, 3-8 July, 2017.
- A. S. Kestel, M. Hobek and E. Usta, *An internal Model for an Emerging market under Copula Approach: Turkish MTPL case*, 21st International Congress on Insurance Mathematics and Economics, 3-5 July 2017, Vienna, Austria.