METU | INSTITUTE OF APPLIED MATHEMATICS

MONTHLY BULLETIN

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1 Journal Articles

- T. Akal, V. Purutçuoğlu and G.-W. Weber, *Robust Background Normalization Method for One-Channel Microarrays with a New Index*, Turkish Journal of Biochemistry 42(2), 111–122, 2017, DOI:10.1515/tjb-2016-0231.

- E. Kropat, S. Meyer-Nieberg and G.-W. Weber, *Computational Networks and Systems–Homogenization of Self-Adjoint Differential Operators in Variational Form on Periodic Networks and Micro-Architectured Systems*, Numerical Algebra, Control and Optimization (NACO) 7(2), 139-169, 2017, DOI:10.3934/naco.2017010.

2 Editorial

- Z. Wu, G.-W. Weber and C. Yu, The 10th International Conference on Optimization: Techniques and Applications (ICOTA 2016), Ulaanbaatar, Mongolia, Numerical Algebra, Control and Optimization (NACO) 7(2) 191-221, 2017.

3 Accepted Publications

- Z. Çobandağ and G.W. Weber, *Comparing Value at Risk, Conditional Value at Risk and Robust Conditional Value at Risk*, to appear in the Book "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.
- N. Ö. Onak, Y. S. Doğrusöz and G. W. Weber, *Effect of the Geometric Inaccuracy in MARS-based Inverse ECG Solution Approach*, Extended Abstract in: Computing Cardiology 2017 Conference, Rennes, France, September 24-27, 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*, to appear in the Proceedings of the International Conference on OR for Development ICORD 2017, Québec, Canada, July 13-14, 2017.

4 Thesis

- Ece Köksal, *Modeling of Exchange Rates by Multivariate Adaptive Regression Splines and Comparison with Classical Statistical Methods*, Master's Thesis in Financial Mathematics, Advisor: Gerhard-Wilhelm Weber, 13.6.2017.
- Emre Akdoğan, *New Achievements in Stochastic Optimal Control Theory: Applications to Finance and Insurance*, Master's thesis in Financial Mathematics, Advisor: Yeliz Yolcu Okur, Co-advisor: Gerhard Wilhelm Weber, 14.6.2017.
- Ömer Sever, *Pairing Based Non-Repudiation Protocols*, PhD Thesis in Cryptography, Advisor: Ersan Akyıldız, 22.06.2017.

5 Conference Participation & Presentation

- S. Kozpınar, Y. Yolcu Okur and Z. Ekşi Altay, *Pricing Random-Strike Options under Regime Switching*, 8th AMaMeF Conference, 19-23 June, 2017, Amsterdam.
- B. Yılmaz and A. S. Selçuk-Kestel, *Determination of Sensitivities for Mortgage Default and Prepayment Options*, 8th AMaMeF Conference, 19-23 June, 2017, Amsterdam.