

MONTHLY BULLETIN

SEPTEMBER 2017

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1 Books & Book Chapters

M. Uzunca and B. Karasözen, *Energy Stable Model Order Reduction for the Allen–Cahn Equation*, In: Benner P., Ohlberger M., Patera A., Rozza G., Urban K. (eds) Model Reduction of Parametrized Systems. MS&A (Modeling, Simulation and Applications), vol 17, Springer, Cham, 2017, DOI: 10.1007/978-3-319-58786-8_25.

2 News & Popular Articles, Films, Videos

- G.-W. Weber and M. Baldemor, *Triennial Strengthens International OR Ties Anew*, IFORS News 11, 3 (September 2017) 2-3.
- E. Carrizosa and G.-W. Weber, A First in the Americas–EUROPT Holds Workshop in Montréal, IFORS News 11, 3 (September 2017) 6.

• G.-W. Weber, *Workshop on Engineering and Mathematics Highlights OR Role*, IFORS News 11, 3 (September 2017) 7.

3 Accepted Publications

- E. Kropat and G.-W. Weber, On a Strategy Towards the Exploration of Implicit Motives and Associated Automatic Processes with Respect to Intertemporal and Impulsive Decision-Making, to appear in the book State-of-the-Art 2017. ICCI & IWPI/EURO MCDA/EUROPT/ EURO ORD/ Ethics and OR, Greenhill & Waterfront, Europe: Amsterdam, The Netherlands; Guilford, UK North-America: Montreal, Canada, 2017.
- E. Kropat and G.-W. Weber, *The Combined Effect of Right Prefrontal Cortex Signals and Testosterone Levels on Economic Decision-Making after Social Provocation*, to appear in the book State-of-the-Art 2017. ICCI & IWPI/ EURO MCDA/ EUROPT/ EURO ORD / Ethics and OR, Greenhill & Waterfront, Europe: Amsterdam, The Netherlands; Guilford, UK North-America: Montreal, Canada, 2017.
- G.-W. Weber, *Logik, in Enzyklopaedie der Wirtschaftsinformatik*, Online-Lexikon, 10th edition, N. Gronau, J. Becker, J.M. Leimeister, E. Sinz and L. Suhl (eds.), Oldenbourg Wissenschaftsverlag Verlag, 2017.

4 Thesis

- Berna Nisa Yılmaz, *Macroeconomic Announcements and Intraday Stock Market Volatility*, MSc in Financial Mathematics, Advisor: Seza Danışoğlu, September 5, 2017.
- Aycan Uslu, Secure Password Generation through Statistical Randomness Tests, MSc in Cryptography, Advisor: Ali Doğanaksoy, September 5, 2017.
- Erkan Uslu, *Slide Attack and Its Applications*, MSc in Cryptography, Advisor: Ali Doğanaksoy, Co–Advisor: Muhiddin Uğuz, September 5, 2017.
- Monireh Rahiminejat, *Application of Stochastic Volatility Models With Jumps To Bist30 Index Options*, MSc in Financial Mathematics, Advisor: Ali Devin Sezer, September 6, 2017.
- Aytaç Kara, *Energy Consumption in Data Centers with Deterministic Setup Times*, MSc in Financial Mathematics, Advisor: Ali Devin Sever, Co–Advisor: Tuan Phung-Duc September 6, 2017.
- Irem Keskinkurt, *Homomorphic Encryption based on the Ring Learning with Errors Problem*, MSc in Cryptography, Advisor: Murat Cenk, September 7, 2017.
- Hasan Bartu Yünüak, *Modular Exponentiation Methods in Cryptography*, MSc in Cryptography, Advisor: Murat Cenk, September 7, 2017.

- Shoukat Ali, *Faster Residue Multiplication Modulo Special Primes and Application to ECC*, PhD in Cryptography, Advisor: Murat Cenk, September 7, 2017.
- Emircan Çelik, *Some Characterizations of Generalized s–Plateaued Functions*, MSc in Cryptography, Advisor: Ferruh Özbudak, September 7, 2017.
- Cansu Genişel, *Correlation of Sequences and Quadratic Forms*, MSc in Cryptography, Advisor: Ferruh Özbudak, Co–Advisor: Eda Tekin, September 8, 2017.
- Fuad Hamidli, *On Alltop Functions*, PhD in Cryptography, Advisor: Ferruh Özbudak, September 8, 2017.
- Ahmet Sınak, *Contributions on Plateaued (Vectorial) Functions for Symmetric Cryptography and Coding Theory*, PhD in Cryptography, Advisor: Ferruh Özbudak, Co–Advisor: Sihem Mesnager, September 8, 2017.
- Hacer Öz Bakan, *Contributions to Runge–Kutta Scheme for Stochastic Optimal Control Problems*, PhD in Financial Mathematics, Advisor: Prof. Dr. Gerhard–Wilhelm Weber, Co–Advisor: Assist. Prof. Dr. Fikriye Yılmaz, September 12, 2017.
- Mehmet Fatih Karadeniz, *Iterative Methods for Tomography Problems: Implementation to Cross-Well Tomography Problem*, MSc (without Thesis) in Scientific Computing, Advisor: Gerhard W. Weber, September 13, 2017.
- A. Cevik, *Computer-Aided Diagnosis of Alzheimer's Disease and Mild Cognitive Impairment with MARS/CMARS Classification Using Structural MR Images*, PhD. Thesis in Biomedical Engineering, Graduate School of Natural and Applied Sciences of METU, Advisor: Murat Eyüpoğlu, Co–Advisor: Gerhard W. Weber, September 14, 2017.
- Begzod Shakirov, *Modeling an Advanced Fund Transfer Pricing with an Application of Hull-White Interest-Rate Tree in Turkish Banking Sector*, MSc in Financial Mathematics, Advisor: Gerhard W. Weber, September 18, 2017.

5 Conference Participation & Presentation

- E. Akdoğan, 14th Summer School in Stochastic Finance, Athens, Greece, August 28– September 1, 2017.
- M. Şimşek, *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, Portugal, September 4–8, 2017.
- G.-W. Weber, *Optimal Control in the Presence of Stochastic, Impulsive, Regime Switching and Paradigm Shifting Environments in Finance and Economy*, OR2017–the Annual International Conference of GOR, Berlin, Germany, September 6–8, 2017.
- S. Kozpinar, *Markov Modulated Spread Option Pricing*, Service Sciences Actuarielles/ULB (Université libre de Bruxelles), Brussels, Belgium, September 6–20, 2017.

- B. Karasözen, *Model Order Reduction for Pattern Formation in Reaction-Diffusion Systems*, Advanced Computational Methods in Engineering (ACOMEN), Ghent, Belgium, September 18–22, 2017.
- C. Evcin, *Model Order Reduction on Control Problems of Navier–Stokes Equations*, Advanced Computational Methods in Engineering (ACOMEN), Ghent, Belgium, September 18–22, 2017.
- Ahmet Sınak, *A New Class Of Three–Weight Linear Codes From Weakly Regular Plateaued Functions*, The Tenth International Workshop on Coding and Cryptography (WCC)–2017, Saint–Petersburg, Russia, September 18–22, 2017.
- G. Mülayim, *Model Order Reduction for Reaction–Diffusion Equation with Cross–Diffusion*, Reduced Basis (and Friends) Summer School 2017 (RBSS 2017), Goslar, Germany, September 19–22, 2017.
- H. Yücel, A Local Discontinuous Galerkin Method for Dirichlet Boundary Control Problems, 18th French–German–Italian Conference on Optimization (FGI), Paderborn, Germany, September 25–28, 2017.
- Ö. N. Onak, *Effect of the Geometric Inaccuracy in MARS-based Inverse ECG Solution Approach*, Computing Cardiology 2017 Conference, Rennes, France, September 24-27, 2017.

6 Colloquia & Seminars

• *Questions of Arbitrage*, Dimitrios G. Konstantinides, University of the Aegean, September 26, 2017.

7 Conferences & Workshops

- Farewell Party honoring Prof. Dr. Gerhard-Wilhelm Weber, September 27, 2017.
- Meeting in honor of 67th birthday of Prof. Dr. Ersan Akyıldız: "Cebirsel Geometri ve Kriptografi Toplantısı", METU Cultural and Convention Center Hall B, September 28, 2017.
 - 09:00 09:30 Registration & Refreshments
 - 09:30 10:00 Bülent Karasözen, Welcome speech
 - 10:00 10:50 Ali Sinan Sertöz, Lines on surfaces: past and present
 - 10:50 11:10 Refreshments
 - 11:10 12:00 Ali Ulaş Özgür Kişisel, Group Actions on Hilbert Scheme of Points on the Plane
 - 12:00 14:00 Lunch Break

- 14:00 14:50 İlhan İkeda, On the Langlands Functoriality principle
- 14:50 15:10 Refreshments
- 15:10 16:00 Sedat Akleylek, Post-Quantum Cryptographic Protocols
- 16:00 16:50 Hamdi Murat Yıldırım, Block Ciphers and its Applications
- 16:50 17:00 Closing Meeting