METU | INSTITUTE OF APPLIED MATHEMATICS

MONTHLY BULLETIN

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1 Journal Articles

- Pervin, M.; Roy, S. K.; Weber, G.–W., *An Integrated Inventory Model with Variable Holding Cost under Two Levels of Trade–Credit Policy*, Numerical Algebra, Control & Optimization 8(2), 169–191, 2018, DOI:10.3934/naco.2018010
- Kropat, E.; Weber, G.–W., *Fuzzy Target–Environment Networks and Fuzzy–Regression Approaches*, Numerical Algebra, Control & Optimization 8(2), 135–155, 2018, DOI:10.3934/naco.2018008
- Yılmaz, B., *Computation of Option Greeks under Hybrid Stochastic Volatility Models via Malliavin Calculus*, Modern Stochastics: Theory and Applications 5(2), 145–165, 2018, DOI: 10.15559/18-VMSTA100

2 Editorial

- Vasant, P.; Weber, G.–W.; Le, V., *Special issue for COMPSE 2016 First EAI international Conference on computer science and Engineering, November 11–12, 2016, Penang, Malaysia*, Journal of Ambient Intelligence and Humanized Computing 9(3), 739–742, DOI: 10.1007/s12652-018-0681-y

3 Accepted Publications

- Evcin, C.; Uğur, Ö.; Tezer-Sezgin, M., *Determining the Optimal Parameters for the MHD Flow and Heat Transfer with Variable Viscosity and Hall Effect*, Computers and Mathematics with Applications, 2018, DOI: 10.1016/j.camwa.2018.06.027

- Kuter, S.; Akyürek, Z.; Weber, G.–W., *Recent Contributions to Climate Change and Water Resource Management by Applying Novel Analytic on Satellite Data*, in: Proceedings of EWG ORD Workshop "OR for Sustainable Development: Establishing Policy and Measuring Goal Attainment", 2018.

- Oflaz, Z.; Yozgatlıgil, C.; Selçuk–Kestel, A.S., *Aggregate Claim Estimation using Bivariate Hidden Markov Model*, ASTIN Bulletin: The Journal of the IAA, 2018.

- Erdoğan, H. H.; Duzgun, H. S.; Selçuk–Kestel, A.S., *Quantitative Hazard Assessment for Zonguldak Coal Basin Underground mines*, International Journal of Mining Science and Technology, 2018.

- Akat, F.; Selçuk–Kestel, A.S.; Tank, F., *The Estimation of Adopted Mortality and Morbidity Rates Using Markov Model and the Phase Type Law: the Turkish Case*, Communications in Statistics - Simulation and Computation, 2018.

4 Thesis

- Caner Karakurt, *Volatility Indexes and an Implementation of the Turkish BIST30 Index*, Master's thesis in Financial Mathematics, Advisor: Ömür Uğur, June 12, 2018.

- Asndar Wainakh, *Homomorphic Encryption for Data Security in Cloud Computing*, Master's thesis in Cryptography, Advisor: Ersan Akyıldız, Co–Supervisor: Murat Cenk, June 21, 2018.

- Gülçin Akarsu, *Reinsurance Pricing Using Exposure Curve of Two Dependent Risks*, Master's thesis in Actuarial Sciences, Advisor: A. Sevtap Selçuk–Kestel, Co–advisor: Maria de Lourdes Centeno, June 29, 2018.

5 Conference Participation & Presentation

- **Evcin, C.**, *Optimal Control for the MHD Flow and Heat Transfer with Variable Viscosity in a Square Duct*, 6th European Seminar on Computing (ESCO), Pilsen, Czech Republic, June 3–8, 2018.

- **Selcuk-Kestel, A. S.**; Oflaz, Z.; Yozgatlıgil, C., *Estimation Of Claim Amounts Using Bivariate Hidden Markov Models*, International Conference of Actuaries, ICA Berlin, Germany, June 3-8, 2018.