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Education:

- Doctor of Philosophy in Mathematics,
  STANFORD UNIVERSITY, September 2007.
- Master of Science in Mathematics,
  STANFORD UNIVERSITY, September 2003.
- Bachelor of Science in Mathematics,
  BOGAZICI UNIVERSITY, June 1999.

Research Interests:

- Mathematics of Finance, Computational Finance, Partial Differential Equations, Stochastic Processes, Stochastic Differential Equations, Probability, Statistics, Financial Econometrics

Publications:

- Statistical Arbitrage with Fuzzy Logic: A Financial Application *The 4th International Fuzzy Systems Symposium (FUZZYSS'15)*, Submitted (2015), (with Bayram M.)
- An Approximation of Stochastic Hyperbolic Equations: Case with Wiener Process, *Mathematical Methods in the Applied Sciences*, 36(9), June 2013, 1095 – 1106 (with Ashyralyev A.)
- Pricing and Modeling Credit Derivatives, *Brazilian Review of Econometrics*, 27(1) May 2007, 107 – 125 (with Caio I. R. Almeida and George C. Papanicolaou)
- A Unified Framework for Pricing Credit Derivatives, Sep 2007, *Ph.D. Thesis* (under the supervision of George C. Papanicolaou)
- Calibrating the Dynamics of the FX Volatility Smile, working paper (with Sener E., and Ahi E.)
- Valuing the Defeasance and the Default Option in Securitized Commercial Mortgages, working paper (with Yildirim Y. and Erdem O.)
- Numerical Techniques in Financial Engineering, book in preparation (with Beyazit F.)

Working Experience:

- OZYEGIN UNIVERSITY, Center for Computational Finance, Assistant Professor, Sep. 2011 - Present
- ISTANBUL BILGI UNIVERSITY, Department of Financial Mathematics, Program Coordinator, Sep. 2010 - 2011
- ISTANBUL BILGI UNIVERSITY, Department of Financial Mathematics, Assistant Professor, Sep. 2009 - 2010
- BAHCESEHIR UNIVERSITY: Department of Mathematics and Computer Sciences, Instructor, Jan 2008 - Aug 2009
- CARNEGIE MELLON UNIVERSITY: Department of Mathematical Sciences, Instructor, Pittsburgh, PA, USA Sep 2005 - Aug 2007
- MORGAN STANLEY: Analytical Research Group for Credit Desk, Associate, New York, NY, USA Sep 2004 - Sep 2005
- McKINSEY & COMPANY: Associate, Istanbul, June-Sep 2002
- GLOBAL Securities: Associate, Istanbul, June-Sep 2001

Teaching Experience:

- Graduate Level:
  - Term Structure of Interest Rates, Carnegie Mellon University, in MS in Computational Finance(MSCF),
  - Financial Computing, Carnegie Mellon University, in MS in Computational Finance(MSCF),
  - Computational Finance, Bogazici University, in MS in Financial Engineering(FE)
  - Special Topics in Mathematical Finance: Credit Risk, Bogazici University, in MS in Financial Engineering(FE)
  - Applied Financial Econometrics, Ozyegin University, in Financial Engineering and Risk Management (FERM)
  - Financial Derivatives: Best Practice, Ozyegin University, in Financial Engineering and Risk Management (FERM)
  - Various Classes in Bahcesehir and Istanbul Bilgi University
- Undergraduate Level:
  - Introduction to Mathematical Finance, Carnegie Mellon University
  - Continuous-Time Finance, Carnegie Mellon University

- Linear Algebra and Multi-Variable Calculus, Stanford University
- Probability for Social Sciences, Ozyegin University
- Statistics for Social Sciences, Ozyegin University
- Various Classes in Bahcesehir and Istanbul Bilgi University

Awards and Honors:

- GRADUATE RESEARCH FELLOWSHIP, Stanford University, 2003.
- RANKED 1^{st} AMONG THE GRADUATES OF SCHOOL OF ARTS&SCIENCES, Bogazici University, 1999
- DORA AKSOY AWARD, Mathematics Department of Bogazici University, June 1999
- RANKED 36^{th} IN THE NATIONWIDE UNIVERSITY ENTRANCE EXAMINATION, FIRST LEG, in Turkey among approximately 1,000,000 candidates, 1995
- RANKED 38^{th} IN THE NATIONWIDE UNIVERSITY ENTRANCE EXAMINATION, SECOND LEG, in Turkey among approximately 1,000,000 candidates, 1995