HUBEYB GURDOGAN

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EDUCATION

Florida State University, Tallahassee, Florida

Dec 2021

Ph.D., Financial Mathematics

Advisor: Alec Kercheval

Ph.D. candidacy exam paper: "Application of the Levy processes on credit risk models"

Syracuse University, Syracuse, Newyork

July 2016

M.S., Mathematics

Passed the Ph.D. candidacy exams in Probability Theory and Homological Algebra

Bilkent University, Ankara, Turkey

July 2013

M.S., Mathematics Advisor: Mufit Sezer

M.S Thesis: "Extreme behavior of lex ideals on Betti numbers"

Bilkent University, Ankara, Turkey

May 2011

B.S., Mathematics

RESEARCH INTEREST

- . Mathematical Finance, Portfolio Optimization
- . Probability Theory and Stochastic Processes
- . Application of Neural Networks in Mathematical Finance

PROFESSIONAL EXPERIENCE

Florida State University

August 2016 - 2021

Graduate Teaching Assistant

Tallahassee, FL

Solo instructor: 2 semesters of Calculus-I, 3 semesters of Pre-Calculus.

Acturial Science TA for 3 semesters.

Syracuse University

2014-2016

Graduate Teaching Assistant

Syracuse, Newyork

Recitation Instructor of Discrete Mathematics, Calculus for Business.

Bilkent University

2011-2013

Graduate Teaching Assistant

Ankara, Turkey

PUBLICATIONS

Published

- · "Extreme Behavior of Lex Ideals on Betti Numbers", Hubeyb Gurdogan, Master Thesis, Bilkent University, 2013
- · "A polynomial invariant for plane curve complements: Krammer polynomials", Mehmet Aktas, Serdar Cellat, Hubeyb Gurdogan, Journal of Singularities, volume 17, 58-69, 2018.

In preparation

· "Multi Anchor Point Shrinkage for the Sample Covariance Matrix", (with Alec Kercheval).

PRESENTATIONS

Invited Talks

- · "Multi-Anchor Point Shrinkage for Better Betas", UC Berkeley, CDAR Risk Seminar, Berkeley, CA, (December 2020).
- · "Multi-Anchor Point Shrinkage for the Covariance Matrix Estimation", UC Santa Barbara, Department of Statistics Seminar, Santa Barbara, CA, (November 2021).

HONORS AND AWARDS

Distinguished TA award, Florida State University, Mathematics Department, 2020-2021

Fellowship from William A. Kerr Intercultural Education and Dialogue Initiative, 2016-2018

Graduate Student Fellowship, Syracuse University, 2013-2016

Travel grant, High-Frequency Trading Conference, Stevens Institute of Technology, 2016.

TUBITAK (The Scientific and Technological Research Council of Turkey) Education Scholarship, 2006-2013

Represented Turkey in the EU Contest for Young Scientists(EUCYS) with a project titled "Gaussian Integers", 2006

First prize awarded in the Research Project Competition in Mathematics organized by TUBITAK (The Scientific and Technological Research Council of Turkey), 2006