

# Curriculum Vitae

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## Degrees & Designations

- (2010-. ) FRM<sup>1</sup>, Global Association of Risk Professionals
- (2010-. ) MSc., Mathematical Finance, Middle East Technical University
- (2006-. ) BSc., Management Engineering, Istanbul Technical University

## Education

- (2009-2010) Master's Thesis Study, Institute of Mathematical Finance, Ulm University, Ulm, Germany
- (2008-2010) MSc. in Mathematical Finance<sup>2</sup>, Middle East Technical University, Ankara, Turkey (TUBITAK<sup>3</sup> Scholar)

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<sup>1</sup>Financial Risk Manager<sup>®</sup> is a globally recognized certification program with a high degree of reputation among the largest financial institutions all over the world. For further information please refer to GARP's website at [www.garp.org](http://www.garp.org)

<sup>2</sup>Cumulative GPA: 3.82 / 4.00. Completed MSc. courses: Financial Economics, Financial Risk Assessment with MATLAB, Financial Derivatives, Energy Trade and Risk Management, Time Series Applied to Finance, Probability Theory

<sup>3</sup>The Scientific and Technological Research Council of Turkey

(2001-2006) BSc. in Management Engineering<sup>4</sup>, School of Business, Istanbul Technical University, Istanbul, Turkey

- (1997-2001) Göl Anatolian High School<sup>5</sup>, Kastamonu, Turkey

## Research Interests

- Financial Risk Modeling using various Statistical Models
- Numerical Methods in Finance & Option Pricing
- High-Frequency Methods in Finance
- Energy Price Modeling
- Jump Processes

## Programming & Software

MATLAB, LaTeX, WinBugs (MCMC), WinRats, Eviews, MS. Excel and a basic knowledge of C++

## Employment

- (2006-2007) Financial Analysis Track, Manager Development Program, Kibar Holding<sup>6</sup> - Tuzla, Istanbul, Turkey
- (2006-2007) Finance Track, Manager Development Program, Kibar Holding - Tuzla, Istanbul, Turkey
- (2005-2005) Intern, Tax & Compliance Advisory Division, PricewaterhouseCoopers - Besiktas, Istanbul, Turkey
- (2005-2005) Intern, Treasury (Back- and Mid-Office, FX Markets, Bill & Bond Markets, Fund Management), Halkbank - Besiktas, Istanbul, Turkey

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<sup>4</sup>Honor list with a cumulative GPA of 3.25 / 4.00

<sup>5</sup>First rank with a cumulative GPA of 5.00 / 5.00

<sup>6</sup>Kibar Holding is one of the largest conglomerates in Turkey and is involved in a variety of industries ranging from rolled aluminium to automotive. Further information can be found at [www.kibarholding.com](http://www.kibarholding.com)

## **Academic Work**

Weblinks below do not work properly? Online versions are also available at:

<http://www.metu.edu.tr/~159495/en/academics.htm>

<http://sites.google.com/site/aydinserhan/academics>

## **Theses**

1. Aydin, N. S., Pricing Power Derivatives: Electricity Swing Options, Master's Thesis, Advised by Prof. Dr. Ruediger Kiesel, University of Ulm, Ulm, Germany, 2010

## **Refereed Articles Published in National Journals**

1. Aydin, N. S. and Kucukozmen, C. C. , Stress Testing of Energy-Related Derivative Instruments Based on Conditional Market Risk Models, Energy Market Regulation Journal ([www.dergienenerji.org](http://www.dergienenerji.org)), 2010 [Forthcoming]

## **Conference Papers**

1. Aydin, N. S. and Kucukozmen, C. C., Stress Testing of Energy-Related Derivative Instruments Based on Conditional Market Risk Models, Conference Paper, 2<sup>nd</sup> Multinational Energy and Value Conference, Istanbul, 2009

## **Research Projects**

1. Aydin, N. S., A Two-Regime Markov Switching Approach to the U.S. Consumer Confidence Index via the Gibbs Sampler, Research Project for the partial fulfillment of the course Financial Risk Assessment, 2008
2. Aydin, N. S. and Akin, H. H., On the Existence of Energy Intensity Convergence for Eurasia Countries to EU15 and OECD levels: A Panel Data Approach, Research Project for the partial fulfillment of the course Energy Trade and Risk Management, 2008

## **Seminar Presentations**

1. Aydin, N. S., Crisis of Mathematical Abuse and Misuse, Seminar for the partial fulfillment of the course Graduate Seminar, Institute of Applied Mathematics, METU, Ankara, 2009

## **Professional Publications**

1. Kucukozmen, C. C. and Aydin, N. S., Structural Factors are not Enough to Explain Energy Prices [no English version available], Activeline, 2008
2. Aydin, N. S., IMF has no More a Clear Mission [no English version available], Activeline, May 2006
3. Aydin, N. S., Gold Market is Anticipating Large Price Movements [no English version available], Activeline, May 2006
4. Aydin, N. S., World is Seeking its Interest Rate Equilibrium [no English version available], Activeline, April 2006
5. Aydin, N. S., A Strategic Step from Brasil [no English version available], Activeline, March, 2006
6. Aydin, N. S., Japan, Zero-Interest-Rate Policy and Monetary Expansion [no English version available], Activeline, January, 2006

## **Memberships**

Individual Member, Global Association of Risk Professionals (GARP), since May 2009

## **Conference & Seminar Participations**

1. 2<sup>nd</sup> Multinational Energy and Value Conference, Hacettepe Univ. & Univ. of Groningen, 2009, Istanbul [Certified]
2. Risk Management Conference, Oliver Wyman & Risk Managers Association, 2009, Istanbul

3. Risk Management Summit, Active Academy, 2009, Istanbul
4. Recent Developments in Financial Mathematics and Stochastic Calculus, IAM Conference, 2008, Ankara [Certified]
5. The Simulation Toolbox for the Financial Engineer, Prof. Dr. Ralph Korn and Dr. Elke Korn, IAM Workshop, 2008, Ankara [Certified]
6. 4<sup>th</sup> International Finance Summit: Global Capital and Turkey, Active Academy, Dec. 2006, Istanbul [Certified]
7. 3<sup>rd</sup> International Finance Summit: EU Integration Process, Dec. 2005, Istanbul [Certified]
8. International Financial Reporting System, Vocational Development Program, IFA Consulting [Certified]
9. Empathy and Communication Skills, Personal Development Program, FED Consulting [Certified]
10. Innovation Workshop, Personal Development Program, FED Consulting [Certified]
11. Presentation Skills, Personal Development Program, FED Consulting [Certified]
12. Financial Statement Analysis, Vocational Development Program, IFA Consulting [Certified]
13. Negotiation Techniques, Personal Development Program, FED Consulting [Certified]
14. Managerial Skills, Personal Development Program, FED Consulting [Certified]

## References

- Assoc. Prof. C. Coskun Kucukozmen, +90 533 745 9518, kcoskun@metu.edu.tr

1. -until March 2010- Central Bank of the Republic of Turkey
2. Department of Financial Mathematics, Middle East Technical University

3. Department of International Trade and Finance, Izmir University of Economics
- Prof. Dr. Ruediger Kiesel, [Ruediger.Kiesel@uni-due.de](mailto:Ruediger.Kiesel@uni-due.de)
1. -until September 2010- (Director of the) Institute of Mathematical Finance, University of Ulm
  2. (Head of the) Chair for Energy Trading and Finance, University of Duisburg Essen