ÇİĞDEM ÖZARI

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PERSONAL INFORMATION

Place of Birth: Izmit

Date of Birth: August 26, 1980

Gender: Female

Marital Status: Single

Citizenship: Turkish

Languages: Turkish, English

RESEARCH INTERESTS

- Stochastic Processes
- Derivative Pricing
- Actuarial Mathematics
- Financial Mathematics

EDUCATION

2013 December to Current: Depurt Director of Institute of Social Science (İstanbul Aydın University)

2012:   Assistant Professor (İstanbul Aydın University)

2008 – 2011: Kadir Has University, **PhD in Banking and Finance**

- **Thesis on Estimating Bankruptcy Probability Using Fuzzy Logic: An Application to a Panel of US and Turkish Industries**

2006 – 2007: Middle East Technical University, **Financial Mathematics**

Courses Taken: Probability Models, Stochastic Calculus for Finance

2003 – 2005: Istanbul Bilgi University, **Msc in Financial Economics, Quantitative Finance Major**

- **Thesis on A Fuzzy Logic Model For The ISE 100 Index**

1997 – 2002: Istanbul Bilgi University, **Bsc in Mathematics and Computer Science**

- **Thesis on Game Theory**

1994 – 1997: Özel Seymen Fen Lisesi

ACADEMIC AND PROFESSIONAL EXPERIENCE

2013 – Current: Assistant Director of Institute of Social Science (IAU)

2010 – Current: Full time Teaching Lecturer at Istanbul Aydın University, Economics and Administrative Sciences Department, Economics and Finance Program

- Mathematics I and II, Statistics I and II, Econometrics I and II, Introduction to Economics, Game Theory
- Ticari Modellere Ekonometrik Yaklaşımlar, Stochastic Process, Actuarial Mathematics (Istanbul Aydın University, MBA Program)

2005 Spring 2010 September: Full time Teaching Lecturer at Istanbul Bilgi University, Mathematics Department, Financial Mathematics Program

- Actuarial Mathematics (Five semesters), Risk Theory in Insurance (Four semesters),

Numerical Methods in Mathematical Finance, Measure Theory for Financial Mathematics (Four semesters) , Stochastic Processes (Four semesters), Basic Mathematics for Finance II, Basic Mathematics for Finance I, Intermediate Probability and Statistics, Financial Calculus, Advanced Applications in Financial Mathematics.

2009 - 2010 Fall & Spring : Part time Teaching Lecturer at Marmara University, Bankacılık ve Sigortacılık Yüksekokulu

- Sigorta Matematiği I ve II, Risk Theory ve Aktüeryal Modelleme I ve II.

2002 - 2005 Fall: Full time Teaching Assistant at Istanbul Bilgi University, Mathematics Department, Mathematics Program

- Financial Mathematics I (Three semesters), Financial Mathematics II (Two semesters),

Intermediate Probability and Statistics (Three semesters), Measure Theory (Two semesters), Differential Geometry (Two semesters), Analysis I, Analysis III, Analysis IV, Algebraic Topology , Calculus on Manifolds, Selected Topics in Elementary Mathematics I, Selected Topics in Elementary Mathematics II, Seminar (Two semesters), Risk Theory, Stochastic Processes, Derivatives and Pricing, Actuarial Mathematics, Pension Funds.

THESIS ADVISING

Istanbul Aydın University, Institute of Social Science
- Anti-Dumping Investigations in Foreign Trade, (Student: Ümit Tokul), Term Project, Human Reource Management (without thesis program), 2015.
- Investigate Micro-Credits with Cluster Analysis, (Student: Zafer Özden), Term Project, Local Government and Decentralization (without thesis program), 2013.

Istanbul Bilgi University, Mathematics, Financial Mathematics :
- Multi_ agent based Exotic Option Market Simulation
- Pricing Life Insurance Options
- Anomalies on ISE100 and ISE30
- A fuzzy approach to real option valuation
- An empirical analysis of Credit Default Swaps(CDS)
- Technical Analysis using Logarithmic Spiral

Istanbul Bilgi University, Financial Economics, Quantitative Finance:
- Exotic Option Pricing/Trading Strategies with Technical Indicators

COMPUTER SKILLS
Programming: C, MATLAB, R, EViews, SPSS.

PUBLICATION
1) Özarı Çiğdem, Uçan Osman Nuri, Ulusoy Veysel,"Clustering Universities Using the Euclidean Method: The Case of Turkish Universities", European Journal of Scientific Research, Volume 93, Issue 3, December 2012.
2) Özarı Çiğdem, Ocak Murat, "Detection of Earnings Management by Applying Benford's Law in Selected Accounts: Evidence from Quarterly Financial Statements of Turkish Public Companies", European Journal of Economics, Finance and Administrative Sciences, Issue 59: No:4, P: 37-52, 2013.
3) Özarı Çiğdem, Köse Ulgen, Ulusoy Veysel, "Cluster Analysis: Is Turkey far from European Union Members In Economic Perspective? ", International Journal of Economics and Finance, Vol 5: N0, 12, November 2013.
4) Azeem Muhammad Mehtab, Marşap Akın, Özarı Çiğdem, "Impact of Basel Accord on Banking

System (Evidence from Islamic Banks of Pakistan)", Applied Finance and Accounting, Vol.1 No: 2, August 2015, ISSN 2374-2410 E-ISSN 2374-2429.

5) Demir Esra, Özarı Çiğdem, "Clustering G-20 Countries Using the Euclidean Method and Fuzzy Logic", EURAS, ISSN: 2147-2149, Vol:3, No:1, Winter 2015.

6) Özarı Çiğdem, Çakmakoglu Elif, "Sigorta Matematiği", Beta Yayınları, Ekim 2013.

7) Özarı Çiğdem, Ulusoy Veysel, "Cari Açık: Geleceği Tüketmek", Beta Yayınları, Kasım 2013.

8) Özarı Çiğdem, "Ekonometri: Zaman Serileri (13. Bölüm),

FORTHCOMING PUBLICATIONS

- Ozarı Çiğdem, Ozden Zafer, "Distribution of Micro-Credits Using Cluster Analysis".

REFERENCES

Prof. Dr. Veysel Ulusoy 0 5325518897, vulusoy@yeditepe.edu.tr

Prof. Dr. Erişah Arıcan 0 212 526 05 36, erisaharican@marmara.edu.tr

Prof. Dr. H.Ali Nesin 0 212 311 54 24, anesin@bilgi.edu.tr

Doç. Dr. Selçuk Demir 0 212 311 77 82, sdemir@bilgi.edu.tr