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International Researcher IDs

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Education Information

Doctorate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri (Dr), Turkey 2014 - 2020
Postgraduate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktuerya Bilimleri A.B.D, Turkey 2012 - 2014
Undergraduate, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, Turkey 2008 - 2012

Dissertations

Doctorate, Mortality modelling with renewal process and optimal hedging strategy under basis risk, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri (Dr), 2020
Postgraduate, Türkiye hayat annüite ürünlerindeki ölümlülük risklerinin menkul kıymetleştirilmesi, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2014

Research Areas

Actuarial Studies, Statistics

Academic Titles / Tasks

Assistant Professor, Ankara University, Uygulamalı Bilimler Fakültesi, Aktüerya Bilimleri Bölümü, 2021 - Continues
Research Assistant, Karabuk University, 2013 - 2021

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Transitory mortality jump modeling with renewal process and its impact on pricing of catastrophic bonds**
ÖZEN S., Şahin Ş.
Journal of Computational and Applied Mathematics, vol.376, 2020 (SCI-Expanded)

Articles Published in Other Journals

I. **A Quantitative Comparison of Mortality Models with Jumps: Pre- and Post-COVID Insights on Insurance Pricing**
ŞAHİN Ş., ÖZEN S.
RISKS, vol.12, no.53, pp.1-24, 2024 (ESCI)

II. **The Relationship of Carbon Emissions and Risk of Default in Borsa İstanbul Companies**
ÇOKMUTLU M. E., özen s.
Hitit Sosyal Bilimler Dergisi (Online), vol.16, no.1, pp.152-170, 2023 (Peer-Reviewed Journal)

III. **A Two-Population Mortality Model to Assess Longevity Basis Risk**
Ozen S., Sahin S.
RISKS, vol.9, no.2, 2021 (ESCI)

IV. **Sigorta Şirketleri İçin Black-Litterman Modeli Çerçevesinde Optimal Portföy Seçimi**
ÖZEL H. A., DEĞİRMENCİ S.
Uluslararası Sosyal Araştırmalar Dergisi, vol.12, no.65, pp.1183-1188, 2019 (Peer-Reviewed Journal)

V. **NORMALLEŞTİRİLMİŞ BEKLENEN FAYDA-ENTROPİ RİSK ÖLÇÜMÜNE DAYALI HİSSE SENEDİ SEÇİMİ VE KARAR MODELİ**
HAMURKAROĞLU C., ÖZKAN D., DEĞİRMENCİ S.
Ekonomi, İşletme ve Yönetim Dergisi, vol.2, no.1, pp.47-65, 2018 (Peer-Reviewed Journal)

VI. **Optimal hedge ratios for Turkish mortality**
DEĞİRMENCİ S., ŞAHİN Ş.
Finansal Araştırmalar ve Çalışmalar Dergisi, vol.8, no.15, pp.309-323, 2016 (Peer-Reviewed Journal)

VII. **Pricing Longevity Risks with Survivor Swaps: An Application to Turkey**
DEĞİRMENCİ S., ŞAHİN Ş.
Ekonomik Yaklaşım, vol.26, no.95, pp.89-112, 2015 (Peer-Reviewed Journal)

Books & Book Chapters

I. **Mathematical and Statistical Methods for Actuarial Sciences and Finance**
Özen S.
in: Mathematical and Statistical Methods for Actuarial Sciences and Finance, Marco Corazza,Cira Perna,Claudio Pizzi,Marilena Sibillo, Editor, Springer Nature, Geneve, pp.365-370, 2022

Refereed Congress / Symposium Publications in Proceedings

I. **Longevity risk pricing: The impact of counterparty default risk and liquidity risk**
ÖZEN S., ŞAHİN Ş.
Modelling and Societal Impact of Longevity and Ageing Conference, Amsterdam, Netherlands, 25 May 2023

II. **Karbon Emisyonunun İşletmelerin Temerrüt Riski Üzerindeki Etkisi**
ÖZEN S., ECE ÇOKMUTLU M.
5th International CEO Congress, Turkey, 09 December 2022

III. **A Longevity Basis Risk Hedging Framework Under Collateralization**
ÖZEN S., ŞAHİN Ş.
The 25th International Congress on Insurance: Mathematics and Economics, China, 12 July 2022

IV. **THE IMPACT OF COLLATERALIZATION ON LONGEVITY SWAP TRANSACTIONS**
Özen S., Şahin Ş.
Tenth International Hybrid Conference on MATHEMATICAL AND STATISTICAL METHODS FOR ACTUARIAL SCIENCES AND FINANCE, Salerno, Italy, 20 - 22 April 2022, pp.137-138

V. **A Two-Population Mortality Model to Assess Longevity Basis Risk**
ÖZEN S., ŞAHİN Ş.
24th International Congress on Insurance: Mathematics and Economics, 05 July 2021

VI. **A Two-Population Model with Renewal Process for Measuring Longevity Basis Risk**
DEĞİRMENCİ S., ŞAHİN Ş.
11. Uluslararası Istatistik Kongresi, 4 - 08 October 2019

VII. **Mortality Risk Modeling with Renewal Process and Its Impact on Pricing of Catastrophic Bonds**
DEĞİRMENCİ S., ŞAHİN Ş.
23rd International Congress on Insurance: Mathematics and Economics, Munich, Germany, 10 - 12 July 2019

VIII. **Mortality Risk Modelling with Renewal Process**
DEĞİRMENCİ S., ŞAHİN Ş.
10th Conference in Actuarial Science and Finance, Samos, Greece, 30 May - 03 June 2018

IX. **COM-Poisson Dağılımı ile Bireysel ve Kolektif RiskModelleri**
HAMURKAROĞLU C., DEĞİRMENCİ S.
4th SCF International Conference on "Economic and Social NevsehirImpacts of Globalization" and "Future of Turkey-EU Relations", 26 - 28 April 2018

X. **Optimal Hedge Ratios for Turkish Mortality**
DEĞİRMENCİ S., ŞAHİN Ş.
9th Conference in Actuarial Science and Finance, Samos, Greece, 18 - 22 May 2016

XI. **Pricing the Longevity Swaps: Tukey Application**
DEĞİRMENCİ S., ŞAHİN Ş.
2. Ulusal Sigorta ve Aktüerya Konferansı, Ankara, Turkey, 17 - 18 September 2015

Metrics

Publication: 20
Citation (WoS): 6
Citation (Scopus): 6
H-Index (WoS): 2
H-Index (Scopus): 2

Scholarships

2214-A Yurt Dışı Doktora Sırası Araştırma Burs, TUBITAK, 2018 - 2019