Res. Asst. MUSTAFA ASIM ÖZALP

Personal Information

Email: asimozalp@hacettepe.edu.tr
Web: https://avesis.hacettepe.edu.tr/m.asim.ozalp

Education Information

Doctorate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Anabilim Dalı, Turkey 2016 - Continues

Foreign Languages

English, B2 Upper Intermediate

Research Areas

Social Sciences and Humanities, Actuarial Studies

Academic Titles / Tasks

Research Assistant, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2016 - Continues

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Optimal investment strategy and liability ratio for insurer with Levy risk process**
ÖZALP M. A., Yildirak K., Okur Y. Y.
HACETTEPE JOURNAL OF MATHEMATICS AND STATISTICS, vol.48, no.4, pp.1232-1249, 2019 (SCI-Expanded)

Refereed Congress / Symposium Publications in Proceedings

I. **Investigation of the Insurer's Optimal Strategy: An Application on Agricultural Insurance**
ÖZALP M. A., KARABEY U.
10th International Statistics Congress, 6 - 08 December 2017

II. **Optimal Investment and Insurance Policy for an Insurer with Random Size Jump-Diffusion Risk process**
Özalp M. A., Yıldırak Ş. K., Yolcu Okur Y.
21. International Congress on Insurance: Mathematics and Economics, Vienna, Austria, 3 - 05 July 2017

III. **An Optimal Investment Strategy and Sensitivity Analysis on Value at Risk**
ÖZALP M. A., KARABEY U.
2th International Researchers - Statisticians and Young Statisticians Congress, 4 - 08 May 2016

Supported Projects

YILDIRAK Ş. K., ÖZALP M. A., NEVRUZ E., Project Supported by Higher Education Institutions, Tarım Sigortası Portföyünde Risk Önceliklendirme ve Değerleme Çalışması, 2018 - 2018

Metrics

Publication: 4

YILDIRAK Ş. K., ÖZALP M. A., NEVRUZ E., Project Supported by Higher Education Institutions, Tarım Sigortası Portföyünde Risk Önceliklendirme ve Değerleme Çalışması, 2018 - 2018