Res. Asst. PhD AYŞE ARIK

Personal Information

Office Phone: +90 312 297 6160 Extension: 116
Email: aysearik@hacettepe.edu.tr
Web: https://avesis.hacettepe.edu.tr/aysearik
Address: ayseearik@gmail.com

Education Information

Doctorate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri Bölümü, Turkey 2011 - 2016
Postgraduate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri Bölümü, Turkey 2009 - 2011
Undergraduate, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, Turkey 2005 - 2009

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, Pricing Pension Buy-outs, Hacettepe Üniversitesi, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2016

Research Areas

Mathematics, Probability Theory, Stochastic Processes, Statistics, Natural Sciences

Academic Titles / Tasks

Research Assistant, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2009 - Continues
Research Assistant, The University of Nebraska-Lincoln, College Of Business And Administration, Finance , 2013 - 2013

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Pricing pension buy-outs under stochastic interest and mortality rates**
ARIK A., Yolcu-Okur Y., ŞAHİN Ş., UĞUR Ö.
SCANDINAVIAN ACTUARIAL JOURNAL, no.3, pp.173-190, 2018 (SCI-Expanded)
II. **Pricing Buy-Ins and Buy-Outs**
LIN Y., SHI T., ARIK A.
JOURNAL OF RISK AND INSURANCE, vol.84, pp.367-392, 2017 (SSCI)

Articles Published in Other Journals

I. **Pricing Turkish longevity risk**
KARABEY U., ŞAHİN Ş., ARIK A.
International Journal of Ecological Economics and Statistics, vol.37, no.2, pp.46-55, 2016 (ESCI)
II. **Gelişmekte olan bazı piyasalarda finansal risklerin uç değer kuramı ile ölçülmesi**
ARIK A., NEVRUZ E., KARABEY U.
İstatistikçiler Dergisi: İstatistikAktüerya, vol.6, pp.86-95, 2013 (Peer-Reviewed Journal)
III. **Finansal Risklerin Uç Değer Kuramı ile Ölçülmesi**
ARIK A., BULUT KARAGEYİK B., SUCU M.
Anadolu Üniversitesi Bilim ve Teknoloji Dergisi A-Uygulamalı Bilimler ve Mühendislik, vol.14, no.2, pp.119-134, 2013 (Peer-Reviewed Journal)
IV. **Uzun Ömürlülük Bonolarını Fiyatlandırma Uç Değer Kuramı ve Kübik Risk Fiyatlandırma Modeli**
ARIK A., SUCU M.
İstatistikçiler Dergisi:İstatistik&Aktüerya, vol.4, no.2, pp.69-85, 2011 (Peer-Reviewed Journal)

Refereed Congress / Symposium Publications in Proceedings

I. **Valuation of Defined Benefit Pension Schemes Based on Solvency II**
ARIK A., YOLCU OKUR Y.
21st International Congress on Insurance: Mathematics and Economics - IME 2017, Viyana, Austria, 3 - 05 July 2017
II. **Investigation of Dependency between Short Rate and Transition Rate on Pension Buy-outs**
ARIK A., YOLCU OKUR Y.
The Pensions, Benefits and Social Security Section and the International Association of Consulting Actuaries of the International Actuarial Association, Cancun, Mexico, 4 - 07 June 2017
III. **On the Pension Buy out Pricing in Presence of Stochastic Interest and Mortality Rates**
ARIK A., ŞAHİN Ş., YOLCU OKUR Y.
The Joint Colloquium of the IACA, PBSS and IAAHS Section of the International Actuarial Association, 27 - 29 June 2016
IV. **Pension Buy out Ürünlerinin Bağımlılık Varsayımı Altında Fiyatlandırılması**
ARIK A., YOLCU OKUR Y., ŞAHİN Ş.
2. Ulusal Sigorta ve Aktüerya Kongresi, Ankara, Turkey, 17 - 18 September 2015
V. **Pricing Pension Buy outs under Dependence Assumption**
ARIK A., YOLCU OKUR Y., ŞAHİN Ş.
Longevity 11 – The eleventh international longevity risk and capital markets solutions, Lyon, France, 7 - 09 September 2015
VI. **Pricing Buy ins and Buy outs**
Lin Y., Shi T., ARIK A.
The 18th International Congress on Insurance: Mathematics and Finance, Shanghai, China, 10 - 12 July 2014
VII. **Impact of Different Investment Strategies on Pricing of Pension Bulk Annuities**
ARIK A., ŞAHİN Ş.
The 18th International Congress on Insurance: Mathematics&Economics, Shanghai, China, 10 - 12 July 2014
VIII. **Analyzing Collateralized Debt Obligations as a Hedging Tool for a Pension Plan**
ŞİMŞEK G., ARIK A., YOLCU OKUR Y.
The 18th International Congress on Insurance: Mathematics and Finance, Shanghai, China, 10 - 12 July 2014
IX. **Selecting the Best Pricing Model to Conform to a Country s Avaliable Data**
KARABEY U., ŞAHİN Ş., ARIK A.
30th International Congress of Actuaries, 30 March - 04 April 2014
X. **A Bayesian Approach to Modelling Turkish Mortality Rates and Pricing a Longevity Bond**
ARIK A., BULUT KARAGEYİK B., Özkök Dodd E., SUCU M.
26th EuropeanConference on Operational Research, Roma, Italy, 1 - 04 July 2013

XI. **Extreme Value Theory and Risk Analysis An Application for Emerging Financial Markets**
Arık A., Karabey U., Nevruz E.
The 17th International Congress on Insurance: Mathematics and Economics, Kobenhavn, Denmark, 1 - 03 July 2013, pp.137

XII. **UÇ DEĞER KURAMI VE RİSK ANALİZİ GELİŞMEKTE OLAN FİNANSAL PİYASALAR İÇİN BİR UYGULAMA**
ARIK A., NEVRUZ E., KARABEY U.
1. Ulusal Sigorta ve Aktüerya Kongresi, Ankara, Turkey, 6 - 07 June 2013, pp.446

XIII. **Selecting the Best Pricing Model to Conform to a Country s Available Data**
KARABEY U., ŞAHİN Ş., ARIK A.
30th International Congress of Actuaries, Washington, Kiribati, 30 March - 04 April 2014

XIV. **The Lee Carter Method and Poisson Log Bilinear Model An Application to Turkish Census Data**
ARIK A., BULUT KARAGEYİK B., Özkök Dodd E., SUCU M.
25th European Conference on Operational Research, Vilniaus, Lithuania, 8 - 11 July 2012

Supported Projects

ARIK A., YOLCU OKUR Y., ŞAHİN Ş., Project Supported by Higher Education Institutions, Stokastik Faiz ve Ölümlülük Modelleri Yardımıyla Pension Buy-out Ürünlerinin Fiyatlandırılması, 2016 - 2016

ARIK A., ŞAHİN Ş., YOLCU OKUR Y., Project Supported by Higher Education Institutions, Pension Buy-out ürünlerinin Bağımlılık Varsayımı Altında Fiyatlandırılması, 2015 - 2016

YILDIRAK Ş. K., KARATAŞ R., ERDEMİR Ö. G., KIRKAĞAÇ M., ŞENTÜRK ACAR A., NEVRUZ E., BULUT KARAGEYİK B., ARIK A., KARAGÜL B. Z., ŞİMŞEK G., et al., Project Supported by Higher Education Institutions, II. Ulusal Sigorta ve Aktüerya Kongresi, 2015 - 2016

Metrics

Publication: 20
Citation (WoS): 8
Citation (Scopus): 5
H-Index (WoS): 1
H-Index (Scopus): 1