Prof. ŞAHAP KASIRGA YILDIRAK

Personal Information

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Education Information

Doctorate, Orta Doğu Teknik Üniversitesi, Ekonomi, Turkey 2000 - 2004
Postgraduate, North Carolina State University, Economics, United States Of America 1996 - 1999
Undergraduate, Ankara Üniversitesi, Sbf, İktisat, Turkey 1985 - 1992

Research Areas

Social Sciences and Humanities, Econometrics, Financial Economics, Actuarial Studies

Academic Titles / Tasks

Professor, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2019 - Continues

Academic and Administrative Experience

Hacettepe Üniversitesi, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2014 - Continues
Hacettepe Üniversitesi, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2014 - Continues
Trakya Üniversitesi, İktisadi Ve İdari Bilimler Fakültesi, İktisat Bölümü, 2005 - 2012

Advising Theses

YILDIRAK Ş. K. , Demand, supply and partial equilibrium analysis of Turkish electricity energy pricing, Postgraduate, A.ÖZDEMİR(Student), 2013
YILDIRAK Ş. K. , Effects of monetary policy on banking interest rates: Interest rate pass-through in Turkey, Postgraduate, S.SAĞIR(Student), 2011
YILDIRAK Ş. K. , Pricing power derivatives: Electricity swing options, Postgraduate, N.SERHAN(Student), 2010
YILDIRAK Ş. K. , Petrol sektöründe risk analizi, Postgraduate, M.YAŞA(Student), 2010
YILDIRAK Ş. K. , A market model for pricing inflation indexed bonds with jumps incorporation, Postgraduate, İ.ETHEM(Student), 2008
YILDIRAK Ş. K. , Statistical methods in credit rating, Postgraduate, Ö.SEZGİN(Student), 2006

Articles Published in Journals That Entered SCI, SSCI and AHCI Indexes

I. **COVID-19 Vaccination Scenarios: A Cost-Effectiveness Analysis for Turkey**
Hagens A., İnkaya A. Ç. , Yildirak K., Sancar M., van der Schans J., Acar Sancar A., Ünal S., Postma M., Yeğenoğlu S.

VACCINES, vol.9, no.4, 2021 (Journal Indexed in SCI)

II. **Spatiotemporal interpolation through an extension of differential evolution algorithm for agricultural insurance claims**
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JOURNAL OF COMPUTATIONAL AND APPLIED MATHEMATICS, vol.352, pp.278-292, 2019 (Journal Indexed in SCI)

III. **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 (Journal Indexed in SCI)

IV. **Adjusting SPI for crop specific agricultural drought**
Yildirak K., Selcuk-Kestel A. S.
ENVIRONMENTAL AND ECOLOGICAL STATISTICS, vol.22, no.4, pp.681-691, 2015 (Journal Indexed in SCI)

V. **Bayesian estimation of crop yield function: drought based wheat prediction model for tigem farms**
Yildirak K., Kalaylioglu Z., Mermer A.
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VI. **Qualitative determinants and credit-default risk: Evidence from Turkey**
Yildirak K., Suer O.
Actual Problems of Economics, vol.145, no.7, pp.333-344, 2013 (Journal Indexed in SCI Expanded)

VII. **A REVIEW OF MARKET RISK MEASURES AND COMPUTATION TECHNIQUES**
Yildirak K., Ekinci C. E.
RETHINKING VALUATION AND PRICING MODELS: LESSONS LEARNED FROM THE CRISIS AND FUTURE CHALLENGES, pp.283-302, 2013 (Journal Indexed in SSCI)

VIII. **HIGH-FREQUENCY PERFORMANCE OF VALUE AT RISK AND EXPECTED SHORTFALL: EVIDENCE FROM ISE30 INDEX FUTURES**
Ekinci C. E. , Yildirak K., Taylan A. S.
RETHINKING VALUATION AND PRICING MODELS: LESSONS LEARNED FROM THE CRISIS AND FUTURE CHALLENGES, pp.303-315, 2013 (Journal Indexed in SSCI)

IX. **A classification problem of credit risk rating investigated and solved by optimisation of the ROC curve**
Kurum E., Yildirak K., Weber G.
CENTRAL EUROPEAN JOURNAL OF OPERATIONS RESEARCH, vol.20, no.3, pp.529-557, 2012 (Journal Indexed in SCI)

X. **INDEMNITY PAYMENTS IN AGRICULTURAL INSURANCE: RISK EXPOSURE OF EU STATES**
Yildirak K., GÜLSEVEN O.
ACTUAL PROBLEMS OF ECONOMICS, no.127, pp.381-388, 2012 (Journal Indexed in SSCI)

Articles Published in Other Journals

I. **CREDIT SCORING BY USING GENERALIZED MODELS: AN IMPLEMENTATION ON TURKEY'S SMEs**
İŞCANOĞLU ÇEKİÇ A., YILDIRAK Ş. K.
Journal of Economics, Finance and Accounting, vol.4, no.2, pp.98-105, 2017 (Refereed Journals of Other Institutions)

II. **Assessment of Index-based Drought Insurance**
EVKAYA Ö. O. , YILDIRAK Ş. K. , KESTEL A. S.
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III. **Türkiye de Buğday Bitkisel Ürün Sigortası için Aktüeryal Prim Hesabı**
ŞAHİN Ş., KARABEY U., BULUT KARAGEYİK B., NEVRUZ E., YILDIRAK Ş. K.
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IV. **Choosing the Appropriate Amount of Mortgage Loan Risk Based Decision Making**
GÜNAY S. G. , YILDIRAK Ş. K.

International Journal of Economics and Finance, vol.8, no.11, pp.12-29, 2016 (Refereed Journals of Other Institutions)

V. **AN ALTERNATIVE APPROACH TO ANALYZE THE MONETARY TRANSMISSION IN TURKEY: AN EMPIRICAL ANALYSIS ON SPEED OF ADJUSTMENT**
UÇAK A., YILDIRAK Ş. K.
Finansal Araştırmalar ve Çalışmalar Dergisi, vol.3, no.7, 2012 (Refereed Journals of Other Institutions)

VI. **Do we adequately respect the potential of routine primary health care services in reducing neonatal mortality in developing countries? The example of the Denizli cohort.**
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Cahiers de sociologie et de demographie medicales, vol.50, no.4, pp.477-99, 2010 (Refereed Journals of Other Institutions)

VII. **Financial Regression and Organization, in the Special Issue on Optimization in Finance**
YILDIRAK Ş. K. , taylan p., weber g. w.
Dynamics of Continuous, Discrete and Impulsive Systems (Series B)), vol.17, pp.149-174, 2010 (Refereed Journals of Other Institutions)

VIII. **Time varying Beta Risk of Turkish Real Estate Investment Trusts**
gözde a., EROL I., YILDIRAK Ş. K.
Metu Studies in Development, no.37, pp.83-114, 2010 (Refereed Journals of Other Institutions)

Books & Book Chapters

I. **Review of Market Risk Computation Techniques**
YILDIRAK Ş. K. , EKİNCİ C. E.
in: Review of Market Risk Computation Techniques Rethinking Valuation and Pricing Models Lessons Learned from the Crisis and Future Challenges Elsevier 2013, Carsten Wehn, Christian Hoppe and Greg N. Gregoriou, Editor, elsevier, pp.283-302, 2013

II. **High-Frequency Performance of Value at Risk and Expected Shortfall: Evidence from ISE30 Index Futures**
EKİNCİ C. E. , YILDIRAK Ş. K. , Ali Sabri T.
in: Rethinking Valuation and Pricing Models, Carsten Wehn, Christian Hoppe and Greg N. Gregoriou , Editor, elsevier, pp.303-3015, 2013

III. **Türev Ürün Fiyatlama Teknikleri**
YILDIRAK Ş. K. , çetinkaya ş., çalışkan n.
Literatür, 2008

Refereed Congress / Symposium Publications in Proceedings

I. **Kopulalar Aracılığıyla Kümeleme Yöntemi: Mortalite Riski Tahmininde Kullanılacak Değişkenlerin Seçimi**
İLHAN Z., YILMAZ V., YILDIRAK Ş. K.
20. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu, 12 - 14 February 2020

II. **Akut gastroenterit salgınlarına yönelik günlük yağış miktarına göre erken uyarı sistemi modellemesi**
TELATAR T. G. , YILDIRAK Ş. K. , ÜNER S.
3. Uluslararası 21. Ulusal Halk Sağlığı, Antalya, Turkey, 26 - 30 November 2019, pp.334-335

III. **Risk Classification with Artificial Neural Networks Models in Motor Third Party Liability**
YILDIRAK Ş. K. , KESTEL A. S. , GÜR İ.
International Conference on Data Science, Machine Learning and Statistics - 2019(DMS-2019), Van, Turkey, 26 - 29 June 2019

IV. **Toplam Hasar Fazlası Sıralandırma Bağıntısı Altında Beklenen Fayda Kuramı ile Kümülatif Beklenti**

Teorisinin Karşılaştırılması
NEVRUZ E., YILDIRAK Ş. K. , SENGUPTA A.
Ulusal Sigorta ve Aktüerya Kongresi (USAK) 2019, Turkey, 24 - 25 June 2019

V. **Actuarial Premium Calculation by Using Multi-Stage Clustering in Agricultural Insurance**
YILDIRAK Ş. K. , GÜR İ., SENGUPTA A.
19. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik (EYİ 2018) Sempozyumu, Antalya, Turkey, 17 - 20 October 2018

VI. **Cluster-Based Multivariate Stochastic Prioritization of DependentActuarial Risks in Crop-Hail Insurance**
NEVRUZ E., YILDIRAK Ş. K. , SENGUPTA A.
EAJ 2018: 4 th European Actuarial Journal Conference, Leuven, Belgium, 10 - 11 September 2018

VII. **Multivariate Stochastic Prioritization of Dependent Actuarial Risks in Agricultural Insurance**
NEVRUZ E., YILDIRAK Ş. K. , SENGUPTA A.
ASTIN and AFIR/ERM Colloquia 2017, PANAMA CITY, Panama, 20 - 24 August 2017

VIII. **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

IX. **Risk Classification in Agricultural Insurance under Dependency Assumption**
NEVRUZ E., YILDIRAK Ş. K.
3rd International Researchers, Statisticians and Young StatisticiansCongress, Konya, Turkey, 24 - 26 May 2017

X. **Frost Risk Premium CalculationUsing Spatial Clustering**
GÜR İ., YILDIRAK Ş. K. , LAZOĞLU Ç.
3ND INTERNATIONAL RESEARCHERS, STATISTICIANS AND YOUNG STATISTICIANS CONGRESS(IRSYSC 2017), Konya, Turkey, 24 - 26 May 2017

XI. **Prioritization of Dependent Actuarial Risks: Stochastic Majorization**
NEVRUZ E., YILDIRAK Ş. K.
Innovations in Insurance, Risk- and Asset Management Conference, Munich, Germany, 5 - 07 April 2017

XII. **Stochastic Prioritisation of Dependent Actuarial Risks Preferences Among Prospects**
NEVRUZ E., YILDIRAK Ş. K. , SENGUPTA A.
ICASQF 2016: 18th International Conference on Actuarial Science and Quantitative Finance, Amsterdam, Netherlands, 1 - 02 December 2016, pp.240

XIII. **How Effective Is Scr When The Association Is Measured With Copulas**
HASGÜL E., KESTEL A. S. , YILDIRAK Ş. K.
9th International Statistics Congress, 28 October - 01 November 2015

XIV. **Bir Sigorta Şirketi İçin Optimal Yatırım Stratejisinin ve Optimal Yükümlülük Oranın Hamilton Jacobi Bellman Metodu ile Belirlenmesi**
ASIM O., YILDIRAK Ş. K.
2. Ulusal Sigorta ve Aktüerya Kongresi, Turkey, 17 - 18 September 2015

XV. **Stochastic Mortality Models Cross Country Comparison**
çatinkaya ş., YILDIRAK Ş. K.
16th International Symposium on Econometrics, Operations Research and Statistics, 7 - 12 October 2015

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
YILDIRAK Ş. K. , NEVRUZ E., Project Supported by Higher Education Institutions, Bağımlı Aktüeryal Risklerin Önceliklendirilmesi: Stokastik Baskılama, 2017 - 2017
YILDIRAK Ş. K. , TATLIDİL H. H. , ERDEMİR Ö. G. , Project Supported by Higher Education Institutions, Hayat-Dışı Sigorta

Şirketlerinin Performans Ölçüm Yöntemi Olarak Temel Bileşen Analizi, 2016 - 2017
YILDIRAK Ş. K. , NEVRUZ E., SENGUPTA A., Project Supported by Higher Education Institutions, Bağımlı Aktüeryal Risklerin Stokastik Önceliklendirilmesi Beklentiler Arasındaki Tercihler, 2016 - 2016
YILDIRAK Ş. K. , Project Supported by Higher Education Institutions, Parametrik Olmayan İstatistik Çalıştayı, 2016 - 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
YILDIRAK Ş. K. , BULUT KARAGEYİK B., ERDEMİR Ö. G. , ŞAHİN Ş., KARABEY U., NEVRUZ E., Project Supported by Higher Education Institutions, Tarım Sigortaları ve Tarımda Doğal Afet Yönetiminin Etkinliğinin Değerlendirilmesi, 2015 - 2016
Yıldırak Ş. K. , Project Supported by Other Official Institutions, Türkiye Hayat Tabloları Yenileme, 2015 - 2016

Citations

Total Citations (WOS):14
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