

Res. Asst. MUSTAFA ASIM ÖZALP

Personal Information

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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 (Journal Indexed in SCI)

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 Ő. K. , ŐZALP M. A. , NEVRUZ E., Project Supported by Higher Education Institutions, Tarım Sigortası Portföyünde Risk Önceliklendirme ve Deęerleme alıřması, 2018 - 2018