

Assoc. Prof. UĞUR KARABEY

Personal Information

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International Researcher IDs

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Publons / Web Of Science ResearcherID: E-5730-2013

Yoksis Researcher ID: 44745

Education Information

Doctorate, Heriot-Watt University, School Of Mathematical & Computer Sciences, Actuarial Mathematics , United Kingdom
2008 - 2012

Postgraduate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri A.B.D., Turkey 2004 - 2007

Undergraduate, Hacettepe University, Fen Fakültesi, İstatistik, Turkey 2000 - 2004

Foreign Languages

German, A1 Beginner

English, C1 Advanced

Dissertations

Doctorate, Risk Capital Allocation and RiskQuantification in Insurance Companies, Heriot-Watt University, School Of Mathematical And Computer Science/ Actuarial Mathematics, 2012

Postgraduate, Yol kazalarının Bayesci yaklaşımla analizi, Hacettepe Üniversitesi, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri (YI), 2007

Research Areas

Social Sciences and Humanities, Actuarial Studies, Statistics, Statistical Analysis and Applications, Natural Sciences

Academic Titles / Tasks

Associate Professor, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2023 - Continues

Assistant Professor, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2013 - 2023

Research Assistant, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2006 - 2013

Academic and Administrative Experience

Head of Department, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2023 - Continues
Fakülte Kurulu Üyesi, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2023 - Continues
Fakülte Yönetim Kurulu Üyesi, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2020 - 2023
Deputy Head of Department, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2020 - 2023

Published journal articles indexed by SCI, SSCI, and AHCI

- I. **A new adjusted Bayesian method in Cox regression model with covariate subject to measurement error**
IŞIK H., KARASOY D., KARABEY U.
Hacettepe Journal of Mathematics and Statistics, vol.52, no.5, pp.1367-1378, 2023 (SCI-Expanded)
- II. **Assessment of dependent risk using extreme value theory in a time-varying framework**
YILDIRIM KÜLEKÇİ B., KARABEY U., KESTEL A. S.
Hacettepe Journal of Mathematics and Statistics, vol.52, no.1, pp.248-267, 2023 (SCI-Expanded)
- III. **Discrete-time survival analysis under ranked set sampling: an application to Turkish motor insurance data**
Tutkun N. A., KOYUNCU N., KARABEY U.
JOURNAL OF STATISTICAL COMPUTATION AND SIMULATION, vol.89, no.4, pp.660-667, 2019 (SCI-Expanded)
- IV. **Incorporating heterogeneity into the prediction of total claim amount**
Acar A., KARABEY U., Gregori D.
HACETTEPE JOURNAL OF MATHEMATICS AND STATISTICS, vol.47, no.5, pp.1321-1334, 2018 (SCI-Expanded)
- V. **Factor risk quantification in annuity models**
KARABEY U., KLEINOW T., CAIRNS A. J. G.
INSURANCE MATHEMATICS & ECONOMICS, vol.58, pp.34-45, 2014 (SCI-Expanded)

Articles Published in Other Journals

- I. **Evaluation of Hygiene, Attitude, and Habits on The Removable Dentures in a Group of Patients**
Gumusok M., Simsek E., Erdem M., Demirag S., KARABEY U.
CLINICAL AND EXPERIMENTAL HEALTH SCIENCES, vol.8, no.2, pp.93-97, 2018 (ESCI)
- II. **Sağlık Sigortasında Toplam Hasar Tutarının Kestirimi için Tek kısım ve İki kısım Modellerin Karşılaştırılması**
ŞENTÜRK ACAR A., KARABEY U.
İstatistikçiler Dergisi: İstatistik&Aktüerya, vol.9, pp.87-97, 2016 (Peer-Reviewed Journal)
- III. **Türkiye de Buğday Bitkisel Ürün Sigortası için Aktüeryal Prim Hesabı**
ŞAHİN Ş., KARABEY U., BULUT KARAGEYİK B., NEVRUZ E., YILDIRAK Ş. K.
Tarım Ekonomisi Dergisi, vol.22, pp.37-47, 2016 (Peer-Reviewed Journal)
- IV. **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)
- V. **TÜRKİYE TRAFİK SİGORTASI İÇİN RİSK ÖLÇÜMÜ**
ŞENTÜRK ACAR A., KARABEY U.
Sigma Journal of Engineering and Natural Sciences, vol.33, pp.103-111, 2015 (ESCI)
- VI. **Risk Capital Allocation and Sensitivity Analysis in Non Life Insurance Companies**
KARABEY U.
International Journal of Statistics and Economics, vol.16, no.3, pp.30-42, 2015 (Peer-Reviewed Journal)
- VII. **RISK MEASUREMENT FOR MOTOR THIRD PARTY LIABILITY INSURANCE IN TURKEY**
Acar A. S., KARABEY U.
SIGMA JOURNAL OF ENGINEERING AND NATURAL SCIENCES-SIGMA MUHENDISLIK VE FEN BİLİMLERİ DERGİSİ,

vol.33, no.1, pp.103-111, 2015 (ESCI)

VIII. Importance of Modelling the Dependence for Risk Capital Allocation

KARABEY U.

İstatistikçiler Dergisi:İstatistik&Aktüerya, vol.8, no.1, pp.1-9, 2015 (Peer-Reviewed Journal)

IX. 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)

X. SURVIVAL DATA MINING: AN APPLICATION TO CREDIT CARD HOLDERS

ATA TUTKUN N., Ozkok E., KARABEY U.

SIGMA JOURNAL OF ENGINEERING AND NATURAL SCIENCES-SIGMA MUHENDISLIK VE FEN BİLİMLERİ DERGİSİ,
vol.26, no.1, pp.33-42, 2008 (ESCI)

Refereed Congress / Symposium Publications in Proceedings

- I. Extreme Value Theory on Valuation of Actuarial Risk**
YILDIRIM KÜLEKÇİ B., KESTEL A. S., KARABEY U.
11. International Statistics Days Conference, BODRUM, Turkey, 3 - 07 October 2018
- II. Multivariate Extreme Value Theory on the Valuation of Tail Behavior in Actuarial Science**
YILDIRIM KÜLEKÇİ B., KESTEL A. S., KARABEY U.
4th European Actuarial Journal Conference, Leuven, Belgium, 9 - 11 September 2018
- III. Risk Measurement Using Extreme Value Theory: The Case of BIST100 Index**
YILDIRIM B., KESTEL A. S., KARABEY U.
10th International Statistics Congress, Ankara, Turkey, 6 - 08 December 2017
- IV. Semi-Parametric Accelerated Failure Time Mixture Cure Model**
KARA P., ATA TUTKUN N., KARABEY U.
10th International Statistics Congress, 6 - 08 December 2017
- V. Modelling Dependence Between Claim Frequency and Claim Severity: Copula Approach**
ŞENTÜRK ACAR A., KARABEY U.
10th International Statistics Congress, 6 - 08 December 2017
- VI. 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
- VII. A perspective on analysis of loss ratio and Value at Risk under Aggregate Stop Loss Reinsurance**
BULUT KARAGEYİK B., KARABEY U.
10. International Statistics Congress, Ankara, Turkey, 6 - 08 December 2017
- VIII. Modelling Number of Claims and Prediction of Total Claim Amount**
ŞENTÜRK ACAR A., KARABEY U.
14th International Conference of Numerical Analysis and Applied Mathematics, 19 - 25 September 2016
- IX. Model Selection Criteria in Survival Analysis**
KARABEY U., ATA TUTKUN N.
14th International Conference of Numerical Analysis and Applied Mathematics, 19 - 25 September 2016
- X. An Application of Survival Models in Motor Insurance**
KARABEY U., ATA TUTKUN N.
3rd International Researchers - Statisticians and Young Statisticians Congress, 24 - 26 May 2017
- XI. Modeling Number of Claims and Prediction of Total Claim Amount**
Acar A., KARABEY U.
International Conference on Numerical Analysis and Applied Mathematics (ICNAAM), Rhodes, Greece, 19 - 25 September 2016, vol.1863
- XII. MODEL SELECTION CRITERION IN SURVIVAL ANALYSIS**
KARABEY U., ATA TUTKUN N.

International Conference on Numerical Analysis and Applied Mathematics (ICNAAM), Rhodes, Greece, 19 - 25 September 2016, vol.1863

- XIII. **Usage of Frequency Severity Models in Pricing of Health Insurance**
ŞENTÜRK ACAR A., KARABEY U.
3th Conference of Health Economics, Turkey, 8 - 09 December 2016
- XIV. **Sağlık Sigortası Fiyatlandırmasında Frekans Şiddet Modellerinin Kullanımı**
ŞENTÜRK ACAR A., KARABEY U.
3. Sağlık Ekonomisi Kongresi, Ankara, Turkey, 8 - 09 December 2016
- XV. **Predicting the Annual Total Claim Amount of Individuals by Introducing Heterogeneity into Aggregate Loss Models**
ŞENTÜRK ACAR A., KARABEY U., Gregori D.
36th International Symposium on Forecasting, Santander, Spain, 19 - 22 June 2016
- XVI. **Predicting the Annual Claim Amount of Individuals by Introducing Heterogeneity into Aggregate Loss Models**
ŞENTÜRK ACAR A., KARABEY U., Gregori D.
36th International Symposium on Forecasting, 19 - 22 June 2016
- XVII. **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
- XVIII. **Risk Measurement for Claim Amounts of A Turkish Private Health Insurance Company**
ŞENTÜRK ACAR A., KARABEY U.
2nd International Researchers-Statisticians and Young Statisticians Congress, Ankara, Turkey, 4 - 08 May 2016
- XIX. **Risk Measurement of Claim Amounts of A Turkish Private Health Insurance Company**
ŞENTÜRK ACAR A., KARABEY U.
2th International Researchers - Statisticians and Young Statisticians Congress, 4 - 08 May 2016
- XX. **Hasar Sayısı Verisinin Modellenmesi Özel Sağlık Sigortası için Bir Uygulama**
ŞENTÜRK ACAR A., KARABEY U.
2. Ulusal Sigortacılık ve Aktüerya Kongresi, Turkey, 17 - 18 September 2015
- XXI. **Enflasyon Riskinin Anüite Fiyatlamasına Etkileri**
KARABEY U., ŞAHİN Ş.
2. Ulusal Sigortacılık ve Aktüerya Kongresi, Turkey, 17 - 18 September 2015
- XXII. **Hasar Sayısı Verisinin Modellenmesi Özel Sağlık Sigortası İçin Bir Uygulama**
ŞENTÜRK ACAR A., KARABEY U.
II. Ulusal Sigorta ve Aktüerya Kongresi, Ankara, Turkey, 17 - 18 September 2015
- XXIII. **Quantification of Inflation Risk on the Annuities**
KARABEY U., ŞAHİN Ş.
19th International Congress on Insurance: Mathematics and Economics, 24 - 26 June 2015
- XXIV. **Marginal Models An Application to Insurance Data**
ŞENTÜRK ACAR A., KARABEY U., Soriani N., Gregori D.
55th Meeting of the EWGCFM, Ankara, Turkey, 14 - 16 May 2015
- XXV. **Risk measurement of the future annuity prices effects of different interest rate models**
KARABEY U., ŞAHİN Ş.
11th Applied Statistics 2014, 21 - 24 September 2014
- XXVI. **Predictive modeling for private health insurance claim severity in Turkey**
ŞENTÜRK ACAR A., KARABEY U.
11th Applied Statistics 2014, 21 - 24 September 2014
- XXVII. **Predictive Modeling of Private Health Insurance Claim Severity in Turkey**
ŞENTÜRK ACAR A., KARABEY U.
11th Applied Statistics 2014, Bled, Slovenia, 21 - 24 September 2014
- XXVIII. **Assesing the Effect of Interest Rate Models on the Future Annuity Prices**
KARABEY U., ŞAHİN Ş.

- 18th International Congress on Insurance: Mathematics and Economics, 10 - 12 July 2014
- XXIX. **Modeling Claim Severity in Motor Insurance Copula Approach**
ŞENTÜRK ACAR A., KARABEY U.
9th International Statistic Days Symposium, Antalya, Turkey, 10 - 14 May 2014
- XXX. **Selecting the Best Pricing Model to Conform to a Country s Available Data**
KARABEY U., ŞAHİN Ş., ARIK A.
30th International Congress of Actuaries, 30 March - 04 April 2014
- XXXI. **Trafik Sigortasında Risk Ölçümü**
ŞENTÜRK ACAR A., KARABEY U.
8. Uluslararası İstatistik Kongresi, Antalya, Turkey, 27 - 30 October 2013
- XXXII. **Extreme Value Theory and Risk Analysis An Application for Emerging Financial Markets**
Arik A., Karabey U., Nevruz E.
The 17th International Congress on Insurance: Mathematics and Economics, Kobenhavn, Denmark, 1 - 03 July 2013, pp.137
- XXXIII. **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
- XXXIV. **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

Supported Projects

KARABEY U., Project Supported by Higher Education Institutions, Bilimsel Yayın İçin Bilimsel Başarı Desteği Projesi, 2016 - 2017

KARABEY U., ATA TUTKUN N., Project Supported by Higher Education Institutions, Yaşam Çözümlemesi Analizinde Model Seçim Kriterleri, 2016 - 2016

ŞENTÜRK ACAR A., KARABEY U., GREGORİ D., Project Supported by Higher Education Institutions, Toplam Hasar Modellerine Heterojenlik Dahil Edilerek Bireylerin Yıllık Toplam Hasar Tutarının Kestirimi, 2016 - 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

KARABEY U., ŞAHİN Ş., Project Supported by Higher Education Institutions, Annüitelerde Enflasyon Riskinin Ölçümü, 2015 - 2015

Metrics

Publication: 49
Citation (WoS): 5
Citation (Scopus): 8
H-Index (WoS): 1
H-Index (Scopus): 1

Non Academic Experience

THE ACTUARIAL PROFESSION