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Personal Information

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Education Information

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

Post Graduate, Hacettepe Üniversitesi, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri A.B.D., Turkey 2004 - 2007

Under Graduate, Hacettepe Üniversitesi, 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

Post Graduate, 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

Assistant Professor, Hacettepe Üniversitesi, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2018 - Continues

Assistant Professor, Hacettepe Üniversitesi, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2013 - 2018

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

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

- I. **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, pp.660-667, 2019 (Journal Indexed in SCI)

- II. **Incorporating heterogeneity into the prediction of total claim amount**

Acar A., KARABEY U., Gregori D.

HACETTEPE JOURNAL OF MATHEMATICS AND STATISTICS, vol.47, pp.1321-1334, 2018 (Journal Indexed in SCI)

III. **Factor risk quantification in annuity models**

KARABEY U., KLEINOW T., CAIRNS A. J. G.

INSURANCE MATHEMATICS & ECONOMICS, vol.58, pp.34-45, 2014 (Journal Indexed in SCI)

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, pp.93-97, 2018 (Journal Indexed in 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 (Other Refereed National Journals)

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 (Refereed Journals of Other Institutions)

IV. **Pricing Turkish longevity risk**

KARABEY U., ŞAHİN Ş., ARIK A.

International Journal of Ecological Economics and Statistics, vol.37, pp.46-55, 2016 (Refereed Journals of Other Institutions)

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 (Other Refereed National Journals)

VI. **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, pp.103-111, 2015 (Journal Indexed in ESCI)

VII. **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 (Other Refereed National Journals)

VIII. **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, pp.33-42, 2008 (Journal Indexed in ESCI)

Refereed Congress / Symposium Publications in Proceedings

I. **Modelling Dependence Between Claim Frequency and Claim Severity: Copula Approach**

ŞENTÜRK ACAR A., KARABEY U.

10th International Statistics Congress, 6 - 08 December 2017

II. **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

III. **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

- IV. **Sağlık Sigortası Fiyatlandırmasında Frekans Şiddet Modellerinin Kullanımı**
ŞENTÜRK ACAR A., KARABEY U.
3. Sağlık Ekonomisi Kongresi, Ankara, Turkey, 8 - 09 December 2016
- V. **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
- VI. **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
- VII. **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
- VIII. **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
- IX. **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
- X. **Modeling Claim Severity in Motor Insurance Copula Approach**
ŞENTÜRK ACAR A., KARABEY U.
9th International Statistic Days Symposium, Antalya, Turkey, 10 - 14 May 2014
- XI. **Trafik Sigortasında Risk Ölçümü**
ŞENTÜRK ACAR A., KARABEY U.
8. Uluslararası İstatistik Kongresi, Antalya, Turkey, 27 - 30 October 2013
- XII. **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, KOPENHAG, Denmark, 1 - 03 July 2013, pp.137
- XIII. **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

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

Citations

Total Citations (WOS):3

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