

## Asst. Prof. YASEMİN SAYKAN

### Personal Information

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### International Researcher IDs

ORCID: 0000-0002-8916-8509

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### Education Information

Doctorate, Hacettepe University, Fen Fakültesi, İstatistik Bölümü, Turkey 2000 - 2005

### Research Areas

Statistics, Statistical Analysis and Applications, Natural Sciences

### Academic Titles / Tasks

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

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

Lecturer PhD, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, 2006 - 2013

### Published journal articles indexed by SCI, SSCI, and AHCI

- I. **Modelling claim number using a new mixture model: negative binomial gamma distribution**  
GENÇTÜRK Y., YİĞİTER A.  
JOURNAL OF STATISTICAL COMPUTATION AND SIMULATION, vol.86, no.10, pp.1829-1839, 2016 (SCI-Expanded)

### Articles Published in Other Journals

- I. **Reserve estimation using paid and incurred claims information**  
YELDAN M., SAYKAN Y.  
SIGMA JOURNAL OF ENGINEERING AND NATURAL SCIENCES-SIGMA MUHENDISLIK VE FEN BILIMLERI DERGISI, no.3, pp.747-754, 2024 (ESCI)
- II. **A NEW MODEL FOR DATA WITH STRUCTURAL CHANGE AT THRESHOLD: COMPOSITE EXPONENTIAL-LOGNORMAL MODEL**  
GENÇTÜRK Y., YİĞİTER A., HAMURKAROĞLU C.  
ADVANCES AND APPLICATIONS IN STATISTICS, vol.53, no.4, pp.441-456, 2018 (ESCI)
- III. **Comparing the Performance of Stochastic Loss Reserving Methods for Different Loss Severity Distributions**

NEVRUZ E., GENÇTÜRK Y.

İstatistikçiler Dergisi: İstatistik Aktüerya (Journal of Statisticians: Statistics and Actuarial Sciences), vol.10, pp.86-95, 2017 (Peer-Reviewed Journal)

- IV. **The Analysis of the Comprehensive Insurance Demand for Turkey Using Utility Theory and System Simulation**  
KIRKAĞAÇ M., ERDEMİR Ö. G., GENÇTÜRK Y.  
Anadolu University Journal of Science and Technology-A Applied Sciences and Engineering, vol.18, no.1, pp.115-121, 2017 (Peer-Reviewed Journal)
- V. **Bireysel emeklilik planlarında hedef fon büyüklüğüne ulaşmak için değişken katkı ve optimal yatırım stratejisi**  
KIRKAĞAÇ M., GENÇTÜRK Y.  
İstatistikçiler Dergisi:İstatistikAktüerya, vol.9, no.2, pp.54-65, 2016 (Peer-Reviewed Journal)
- VI. **Bazı Hasar Rezerv Yöntemlerinin Performansının Benzetim ile Karşılaştırılması**  
NEVRUZ E., GENÇTÜRK Y.  
Anadolu Üniversitesi Bilim ve Teknoloji Dergisi A-Uygulamalı Bilimler ve Mühendislik, vol.15, pp.15-31, 2014 (Peer-Reviewed Journal)
- VII. **Bazı Hasar Reserv Yöntemlerinin Performanslarının Benzetim ile Karşılaştırılması**  
GENÇTÜRK Y., NEVRUZ E.  
Bilim ve Teknoloji Dergisi A-Uygulamalı Bilimler ve Mühendislik, vol.15, no.1, pp.15-31, 2014 (Peer-Reviewed Journal)
- VIII. **Fuzzy pricing of high excess loss layer when modeling the tail with generalized Pareto distribution**  
GENÇTÜRK Y., İÇEN D., GÜNAY S., TUNÇ t.  
Journal of Statisticians: Statistics and Actuarial Sciences, vol.4, pp.16-30, 2011 (Peer-Reviewed Journal)
- IX. **On a bonus-malus system where the claim frequency distribution is geometric and the claim severity distribution is Pareto**  
MERT M., GENÇTÜRK Y.  
Hacettepe Journal of Mathematics and Statistics, vol.34, pp.75-81, 2005 (Peer-Reviewed Journal)

## Books & Book Chapters

- I. **Emeklilik Fonlama ve Değerlendirmesine Problem Çözümü Yaklaşımı**  
GENÇTÜRK Y., HAMURKAROĞLU C., KIRKAĞAÇ M., ERDEMİR Ö. G., KARAGÜL B. Z.  
Nobel, Ankara, 2017
- II. **Olasılık ve Olasılık Dağılımları I**  
HAMURKAROĞLU C., YİĞİTER A., AKKUŞ Ö., GENÇTÜRK Y.  
Nobel yayınevi, 2017

## Refereed Congress / Symposium Publications in Proceedings

- I. **The Estimation of Regression Coefficients in Composite Regression Models Using Heuristic Optimization Algorithms**  
KONŞUK ÜNLÜ H., YİĞİTER A., GENÇTÜRK Y.  
2nd International Conference on Data Science and Applications (ICONDATA'19), Balıkesir, Turkey, 3 - 06 October 2019, pp.37
- II. **Comparison of the Spliced Regression Models**  
KONŞUK ÜNLÜ H., YİĞİTER A., GENÇTÜRK Y.  
International Conference on Data Science, Machine Learning and Statistics - 2019 (DMS-2019), Van, Turkey, 26 - 29 June 2019, pp.52
- III. **Discretization of Composite Models**

GENÇTÜRK Y., YİĞİTER A.

14th Applied Statistics, Ribno(Bled), Slovenia, 24 - 27 September 2017

**IV. The analysis of different retirement decision models for defined contribution pension plans**

KIRKAĞAÇ M., GENÇTÜRK Y.

International Researchers, Statisticians and Young Statisticians Congress,2017, Konya, Turkey, 24 - 26 May 2017

**V. Some Composite Models and Their Application to Motor Insurance Data**

YİĞİTER A., GENÇTÜRK Y., HAMURKAROĞLU C.

10. Uluslararası İstatistik Kongresi, Giresun, Turkey, 7 - 09 October 2016

**VI. Investigation of the Demand for Motor Own Damage Insurance Using Utility Function A Simulation Study**

KIRKAĞAÇ M., ERDEMİR Ö. G., GENÇTÜRK Y.

2nd Researchers - Statisticians and Young Statisticians Congress, 4 - 08 May 2016

**VII. Sabit ve Değişken Katkılı Bireysel Emeklilik Planları**

KIRKAĞAÇ M., GENÇTÜRK Y.

9. Uluslararası İstatistik Kongresi, 28 October - 01 November 2015

**VIII. Comparison of Stochastic Loss Reserving Methods**

NEVRUZ E., GENÇTÜRK Y.

30th International Congress of Actuaries, Washington, Kiribati, 30 March - 04 April 2014

**IX. Karma Emeklilik Planlarında Stokastik Modelleme ve Türkiye Uygulaması**

GENÇTÜRK Y., KUL F., BULUT KARAGEYİK B.

6. İstatistik Kongresi, Turkey, 29 April - 03 May 2009

**X. Fuzzy Inference to Generalized Distribution Used in Modelling the Tail of Loss Severity Distribution**

TUNÇ t., İÇEN D., GENÇTÜRK Y., GÜNAY S.

XIIIth International Congress on Insurance: Mathematics and Economics, İstanbul, Turkey, 27 - 29 May 2009

## Supported Projects

SAYKAN Y., Project Supported by Higher Education Institutions, Bileşik Modellerin Kesikleştirilmesi, 2017 - 2017

SAYKAN Y., Project Supported by Higher Education Institutions, Bazı Birleşik Dağılımlar ve Türk Kasko Verisine Uygulanması, 2016 - 2017

SAYKAN Y., Project Supported by Higher Education Institutions, 9 Uluslararası İstatistik Kongresine "Üstel-Weibull-Pareto Bileşik Dağılımı" başlıklı sözlü bildiri ile katılım., 2015 - 2015

## Metrics

Publication: 22

Citation (WoS): 2

H-Index (WoS): 1

## Non Academic Experience

Hacettepe Üniversitesi

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