Assoc. Prof. Dr. Uğur Karabey

Department of Actuarial Sciences, Faculty of Science, Hacettepe University, 06800, Beytepe, Ankara, TÜRKİYE

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E-mail: <u>ukarabey@hacettepe.edu.tr</u>

Personel Web Page: http://yunus.hacettepe.edu.tr/~ukarabey/index_eng.html

Education:

• *PhD* in Actuarial Mathematics,

Heriot-Watt University, Edinburgh, United Kingdom,

September 2008 - June 2012

Supervisors: Dr. Torsten Kleinow, Prof. Andrew Cairns

Thesis: Risk Capital Allocation and Risk Quantification in Insurance Companies

• *MSc* in Actuarial Sciences,

Hacettepe University, Ankara, TÜRKİYE, September 2004 - July 2007 Supervisor: Prof. Ömer Esensoy

Thesis: Bayesian Analysis of Road Accidents

• **BSc** in Statistics,

Hacettepe University, Ankara, TÜRKİYE, September 2000 - January 2004

Work & Administrative & Experience:

- Executive Board Independent Member, March 2024 Ongoing ANKARA Insurance Company, TÜRKİYE
- *Department Chair*, November 2023 Ongoing Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE
- *Board Member*, November 2023 Ongoing Faculty of Science, Hacettepe University, Ankara, TÜRKİYE
- Assoc. Prof. Dr., July 2023 Ongoing
 Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE
- *Vice Dept. Chair*, October 2020 -October 2023
 Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE

- Executive Board Member, October 2020 July 2023 Faculty of Science, Hacettepe University, Ankara, TÜRKİYE
- Assist. Prof. Dr., September 2013 June 2023 Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE
- Affiliated Faculty Member, September 2013 Ongoing Institute of Applied Mathematics, Middle East Technical University, Ankara, TÜRKİYE
- Assistant Editor, September 2013 Ongoing Journal of Statisticians: Statistics and Actuarial Sciences
- Research Assistant, Dr., June 2012 August 2013 Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE
- Assistant Examiner, January 2009 May 2012 CT3 Probability and Statistics, The Actuarial Profession (IFoA), United Kingdom
- Tutorial, Marking and Laboratory Assistant, June 2009 May 2012 Heriot-Watt University, Edinburgh, United Kingdom
- Research Assistant, December 2006 May 2012 Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE
- Summer Internship, July 2003 Turkish Statistical Institute, Ankara, TÜRKİYE

Papers:

- Lazoğlu, Ç., Karabey, U., 2024, "Evaluating the Impact of Stochastic Interest Rates and COVID-19 on Financial Performance Under IFRS 17", Journal of Demographic Economics, doi:10.1017/dem.2024.25, Published online 23 December 2024 (Indexed in SSCI, SCOPUS)
- Lazoğlu, Ç., Yeldan, M., Karabey, U., 2024, "Importance of Interest Rate on Annuity Prices: A Case Study", Afyon Kocatepe University Journal of Science and Engineering, 24 (2024) 031307, p. 593-601, (TUBITAK-ULAKBIM)
- Işık, H., Karasoy, D. Karabey, U., 2023, "A new adjusted Bayesian method in Cox regression model with covariate subject to measurement error", Hacettepe Journal of Mathematics and Statistics, Vol. 52, Issue 5, p. 1367-1378 (Indexed in SCI Expanded, SCOPUS, TUBITAK-ULAKBIM)
- Külekçi Yıldırım, B., Karabey, U., Selçuk Kestel, S., 2023, "Assesment of dependent risk using extreme value theory in a time-varying framework", Hacettepe Journal of Mathematics and Statistics, Vol. 52, Issue 1, p. 248-267 (Indexed in SCI Expanded, SCOPUS, TUBITAK-ULAKBIM)
- Ata Tutkun, N., Koyuncu, N., Karabey, U., 2019, "Discrete-time survival analysis under rank set sampling: an application to Turkish motor insurance data", Journal of Statistical Computation and Simulation, Vol. 89, Issue 4, p. 660-667 (Indexed in SCI Expanded, Web of Science, EBSCO, SCOPUS)

- Gümüşok, M., Şimşek, E., Erdem, M., Demirağ, S., **Karabey, U.,** 2018, "Evaluation of Hygiene, Attitude, and Habits on The Removable Dentures in a Group of Patients", Clinical and Experimental Health Sciences, Vol. 8, Issue 2, p. 93-97 (Indexed in ESCI, TUBITAK-ULAKBIM)(out of scope)
- Acar Şentürk, A., Karabey, U., Gregori, D., 2018, "Incorporating Heterogeneity into The Prediction of Total Claim", Hacettepe Journal of Mathematics and Statistics, Vol. 47, Issue 5, p. 1321-1334 (Indexed in SCI Expanded, SCOPUS, TUBITAK-ULAKBIM)
- Ata Tutkun, N., **Karabey, U.,** 2018, "Discrete-Time Survival Models Applied to Turkish Motor Insurance Data", IJEES International Journal of Ecological Economics and Statistics, Vol. 39, Issue 1, p. 26-36 (Indexed in ESCI, SCOPUS, EconLit, JEL, Current Index to Statistics (CIS), International Statistical Institute (ISI), IndexCopernicus)
- Acar Şentürk, A., Karabey, U., 2016, "Comparing One-Part Models and Two-Part Models for The Prediction of Total Claim Amount in Health Insurance", Journal of Statisticians: Statistics and Actuarial Sciences 9, p. 87-97 (Indexed in TUBITAK-ULAKBIM, Current Index to Statistics (CIS) in between 2008-2016, currently hosted by American Mathematical Society (AMS))
- Şahin, Ş., **Karabey**, U., Karageyik, B.B., Nevruz, E. ve Yıldırak, K., 2016, "Actuarial Premium Calculation for Wheat Crop Insurance in Turkey", Turkish Journal of Agricultural Economics, 22(2), pp. 37-47 (Indexed in EBSCO, TUBITAK-ULAKBIM)
- Karabey, U., Şahin, Ş., Arık, A., 2016, "Pricing Turkish Longevity Risk", IJEES International Journal of Ecological Economics and Statistics, Vol. 37, Issue 2, p. 46-55 (Indexed in ESCI, SCOPUS, EconLit, JEL, Current Index to Statistics (CIS), International Statistical Institute (ISI), IndexCopernicus)
- Karabey, U., 2015, "Importance of Modelling the Dependence for Risk Capital Allocation", Journal of Statisticians: Statistics and Actuarial Sciences 8, p. 1-9 (Indexed in TUBITAK-ULAKBIM, Current Index to Statistics (CIS) in between 2008-2016, currently hosted by American Mathematical Society (AMS))
- Karabey, U., 2015, "Risk Capital Allocation and Sensitivity Analysis in Non-Life Insurance Companies", IJSE International Journal of Statistics and Economics, Vol. 16, Issue 3, p.30-42 (Indexed in EconLit, Mathematical Reviews, Current Index to Statistics (CIS), Zentralblatt MATH, MathSciNet, International Statistical Institute (ISI), Ulrich's Periodicals Directory, IndexCopernicus)
- Acar, Şentürk A., Karabey, U., 2015, "Risk Measurement for Motor Third Party Liability Insurance in Turkey", SIGMA Journal of Engineering and Natural Sciences 33, p. 103-111 (Indexed in ESCI, WorldCat, Ebscohost, ResearchBible, Stanford University Libraries)
- **Karabey, U.**, Kleinow, T., Cairns, A.J.G., 2014, "Factor Risk Quantification in Annuities", Insurance: Mathematics and Economics, Vol. 58, p. 34-45 (Indexed in SCI Expanded, SSCI)

- Arık, A., Nevruz, E., **Karabey, U.**, 2013, "Measurement of Financial Risks of Some Emerging Markets by Using Extreme Value Theory", Journal of Statisticians: Statistics and Actuarial Sciences 6, p. 86-95 (Indexed in Current Index to Statistics (CIS) in between 2008-2016, currently hosted by American Mathematical Society (AMS))
- **Karabey, U.**, 2012, "*Risk Measures and Risk Capital Allocation*", Journal of Statisticians 5, p. 32-42 (Indexed in Current Index to Statistics (CIS) in between 2008-2016, currently hosted by American Mathematical Society (AMS))
- Karabey, U., Ata, N., 2008, "Survival analysis in insurance sector: An application to long-term life insurance", Journal of Statisticians 2, p. 80-87 (Indexed in Current Index to Statistics (CIS) in between 2008-2016, currently hosted by American Mathematical Society (AMS))
- Ata, N., Özkök, E., Karabey, U., 2008, "Survival Data Mining: An Application To Credit Card Holders", SIGMA Journal of Engineering and Natural Sciences 26-1, p. 33-41 (Indexed in WorldCat, Ebscohost, ResearchBible, Stanford University Libraries)
- **Karabey, U.,** Esensoy, Ö., 2008, "Bayesian Analysis of Road Accidents Proportions", Journal of Statisticians 1, p. 23-32 (Indexed in Current Index to Statistics (CIS) in between 2008-2016, currently hosted by American Mathematical Society (AMS))

Proceedings:

- Yalçın Düzgün, M., **Karabey, U.**, "The Effect Of Feature Selection On Bank Stock Price Prediction Using Deep Learning Models", 8th International Researchers, Statisticians and Young Statisticians Congress, Adana, TÜRKİYE, 28-30 November 2024 (International, Proceeding)
- Yalçın Düzgün, M., **Karabey, U.**, "A Comparative Analysis Of Random Forest And Recurrent Neural Network Methods Through A Technology Index", International Data Science and Statistics Congress IDSSC 2024, Ankara, TÜRKİYE, 15-17 October 2024 (International, Proceeding)
- **Karabey, U.,** "Actuarial Opinion on Liability Insurance Bodily Compensation Calculations", 4th Insurance and Corporate Law Symposium, Faculty of Law, Hacettepe University, Ankara, TÜRKİYE, 11-12 October 2024 (National, Proceeding)
- Lazoğlu, Ç., **Karabey, U.**, "Impact of COVID-19 On Annuity: Lee-Carter and Temporary Mortality Jump Model", 5th International Applied Statistics Congress, İstanbul, TÜRKİYE, (Virtual), 21 23 May 2024 (International, Proceeding)
- Kurtçu, M., Bulut Karageyik, B., **Karabey, U.**, "Evaluation of Portfolio Performance Ratio for Achieving Above-Index Returns: A Case Study on Istanbul Stock Exchange (XU030)", 5th International Applied Statistics Congress, İstanbul, TÜRKİYE, 21 23 May 2024 (International, Proceeding)
- **Karabey, U.,** "The Actuary's Perspective: Related Issues", 3rd Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 7-9 December 2023 (National, Proceeding)

- Yalçın Düzgün, M., Karabey, U., "Stock Price Forecasting with Machine Learning and Deep Learning Models: Comparison and Analysis", 7th International Researchers, Statisticians and Young Statisticians Congress, İstanbul, TÜRKİYE, 02-05 November 2023 (International, Proceeding)
- Lazoğlu, Ç., Yeldan, M., Karabey, U., "Analyses of the effect of interest rate model on annuity: Case Study on Turkish Mortality", 6th International Researchers, Statisticians and Young Statisticians Congress, Antalya, TÜRKİYE, 03-06 November 2022 (International, Proceeding)
- Lazoğlu, Ç., Karabey, U., "The Turkish Macroeconomy and the Yield Curve: A Dynamic Latent Factor Approach", 12th International Statistics Days Conference, İzmir, TÜRKİYE, 13-16 October 2022 (International, Proceeding)
- Yeldan, M., Karabey, U., "The Comparison of Machine Learning and Traditional Approaches for Automobile Insurance Pricing", 12th International Statistics Days Conference, İzmir, TÜRKİYE, 13-16 October 2022 (International, Proceeding)
- Külekçi Yıldırım, B., Karabey, U., Selçuk Kestel, S., "Ruin Probability in Heavytailed Claims with Extreme Value Theory", 24th International Congress on Insurance: Mathematics and Economics, (Virtual), 5-9 July 2021 (International, Proceeding)
- Lazoğlu, Ç., Karabey, U., "The Effects of Mortality on IFRS17", 2th International Applied Statistics Congress, Tokat, TÜRKİYE, (Virtual), 29 June – 02 July 2021 (International, Proceeding)
- Külekçi Yıldırım, B., Karabey, U., Selçuk Kestel, S., "Backtesting in Time Varying Extreme Value Copulas for Dependent Risks", OICA: Online International Conference in Actuarial Science, Data Science and Finance, (Virtual), 28-29 April 2020 (International, Proceeding)
- Karabey, U., "Treatment Expense", 2nd Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 5-6 November 2019 (National, Proceeding)
- Yeldan, M., Karabey, U., "Reserve Estimation Methods based on Paid and Incurred Claims: A Case Study", 4th National Insurance and Actuary Congress, Ankara, TÜRKİYE, 24-25 June 2019 (National, Proceeding)
- Karabey, U., "The Role of Actuary in Calculation of Compensation for Bodily Injury", International Conference of Bodily Injury, Union of Turkish Bar Associations, Ankara, TÜRKİYE, 19-22 November 2018 (National, Proceeding)
- Karabey, U., Ata Tutkun, N., "An Application of Frailty Models in Motor Insurance", 11th International Statistics Days Conference, Bodrum, Muğla, TÜRKİYE, 3-7 October 2018 (International, Proceeding)
- Karabey, U., Karagöz, D., "Calculating Value at Risk: comparing of different estimators", 11th International Statistics Days Conference, Bodrum, Muğla, TÜRKİYE, 3-7 October 2018 (International, Proceeding)
- Karataş, R., Karabey, U., "Modelling Dependence Between Claim Frequency and Claim Severity: Copula Approach", 11th International Statistics Days Conference, Bodrum, Muğla, TÜRKİYE, 3-7 October 2018 (International, Proceeding)

- Külekçi Yıldırım, B., **Karabey**, U., Selçuk Kestel, S., "*Extreme Value Theory on Valuation of Actuarial Risks*", 11th International Statistics Days Conference, Bodrum, Muğla, TÜRKİYE, 3-7 October 2018 (International, Proceeding)
- Karataş, R., **Karabey, U.**, "Loss Triangle: An Application of Copula Regression", 15th Applied Statistics 2018, Ribno (Bled), Slovenia, 23-26 September 2018 (International, Proceeding)
- Külekçi Yıldırım, B., Selçuk Kestel, S., **Karabey, U.,** "Multivariate Extreme Value Theory on the Valuation of Tail Behaviour in Actuarial Risks", European Actuarial Journal Conference 2018, Leuven, Belgium, 9-11 September 2018 (International, Proceeding)
- **Karabey, U.,** "Calculation of Disability Compensation: The Role of Actuary", Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 9-10 March 2018 (National, Proceeding)
- **Karabey, U.,** Pırıldak, M., "*Problems on Calculation of Disability Compensation*", Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 9-10 March 2018 (National, Proceeding)
- Karabey, U., "Actuary: Calculation of Loss of Support Compensation", Insurance Law Conferences, İstanbul University and Insurance Association of TÜRKİYE, İstanbul, TÜRKİYE, 1-2 December 2017 and Bursa, TÜRKİYE, 2-3 February 2018 (National, Proceeding)
- Bulut Karageyik, B., **Karabey, U.**, "A Perspective on analysis of loss ratio and Value at Risk under Aggregate Stop Loss Reinsurance", 10th International Statistics Congress, Ankara, TÜRKİYE, 6-8 December 2017 (International, Proceeding)
- Şentürk Acar, A., **Karabey, U.**, "Modelling Dependence Between Claim Frequency and Claim Severity: Copula Approach", 10th International Statistics Congress, Ankara, TÜRKİYE, 6-8 December 2017 (International, Proceeding)
- Özalp, M. A., **Karabey, U.**, "Investigation of the Insurer's Optimal Strategy: An Application on Agricultural Insurance", 10th International Statistics Congress, Ankara, TÜRKİYE, 6-8 December 2017 (International, Proceeding)
- Külekçi Yıldırım, B., Selçuk Kestel, S., **Karabey, U.**, "*Risk Measurement Using Extreme Value Theory: The Case of BIST100 Index*", 10th International Statistics Congress, Ankara, TÜRKİYE, 6-8 December 2017 (International, Proceeding)
- Kara, P., Ata Tutkun, N., **Karabey, U.**, "Semi-Parametric Accelerated Failure Time Mixture Cure Model", 10th International Statistics Congress, Ankara, TÜRKİYE, 6-8 December 2017 (International, Poster)
- **Karabey, U.,** Ata Tutkun, N., "An Application of Survival Models in Motor Insurance", 3rd International Researchers Statisticians and Young Statisticians Congress, Konya, TÜRKİYE, 24-26 May 2017 (International, Proceeding)
- Acar Şentürk, A., Karabey, U., "Usage of Frequency-Severity Models in Pricing of Health Insurance", 3th Conference of Health Economics, Ankara, TÜRKİYE, 08-09 December 2016 (National, Proceeding)

- Karabey, U., Ata Tutkun, N., "Model Selection Criteria in Survival Analysis", 14th International Conference of Numerical Analysis and Applied Mathematics, Rhodes, Greece, 19-25 September 2016 (International, Proceeding, Indexed in Conference Proceedings Citation Index)
- Acar Şentürk, A., Karabey, U., "Modelling Number of Claims and Prediction of Total Claim Amount", 14th International Conference of Numerical Analysis and Applied Mathematics, Rhodes, Greece, 19-25 September 2016 (International, Proceeding, Indexed in Conference Proceedings Citation Index)
- Acar Şentürk, A., Karabey, U., Gregori, D., "Predicting the Annual Claim Amount of Individuals by Introducing Heterogeneity into Aggregate Loss Models", 36th International Symposium on Forecasting, Santander, Spain, 19-22 June 2016 (International, Proceeding)
- Acar Şentürk, A., Karabey, U., "Risk Measurement of Claim Amounts of A Turkish Private Health Insurance Company", 2th International Researchers - Statisticians and Young Statisticians Congress, Ankara, TÜRKİYE, 4-8 May 2016 (International, Proceeding)
- Özalp, M. A., **Karabey, U.**, "An Optimal Investment Strategy and Sensitivity Analysis on Value at Risk", 2th International Researchers Statisticians and Young Statisticians Congress, Ankara, TÜRKİYE, 4-8 May 2016 (International, Proceeding)
- **Karabey, U.**, Şahin, Ş., "The Effects of Inflation Risk on the Pricing of Annuities", 2th National Insurance and Actuary Congress, Ankara, TÜRKİYE, 18-19 September 2015 (National, Proceeding)
- Acar Şentürk, A., **Karabey, U.**, "Modelling the Number of Loss Claims: An Application for Private Health Insurance", 2th National Insurance and Actuary Congress, Ankara, TÜRKİYE, 18-19 September 2015 (National, Proceeding)
- **Karabey, U.**, Şahin, Ş., "Quantification of Inflation Risk on the Annuities", 19th International Congress on Insurance: Mathematics and Economics, Liverpool, United Kingdom, 24-26 June 2015 (International, Proceeding)
- Acar Şentürk, A., **Karabey, U.**, Soriani, N., Gregori, D., "Marginal Models: An Application to Insurance Data", 55th Meeting of the EURO Working Group "Commodities and Financial Modelling", METU, Ankara, TÜRKİYE, 14-16 May 2015 (International, Proceeding)
- Karabey, U., Şahin, Ş., "Risk measurement of the future annuity prices: effects of different interest rate models", 11th Applied Statistics 2014, Ribno (Bled), Slovenia, 21-24 September 2014 (International, Proceeding)
- Acar Şentürk, A., **Karabey, U.**, "Predictive modeling for private health insurance claim severity in Turkey", 11th Applied Statistics 2014, Ribno (Bled), Slovenia, 21-24 September 2014 (International, Proceeding)
- Şahin, Ş., **Karabey, U.**, "Assesing the Effect of Interest Rate Models on the Future Annuity Prices", 18th International Congress on Insurance: Mathematics and Economics, Shanghai, China, 10-12 July 2014, (International, Proceeding)

- Acar Şentürk, A., Karabey, U., "Modeling claim severity in motor insurance: copula approach", 9th International Statistic Days Symposium, Antalya, TÜRKİYE, 10-14 May 2014, (International, Proceeding)
- Karabey, U., Şahin, Ş., Arık, A. "Selecting the Best Pricing Model to Conform to a Country's Avaliable Data", 30th International Congress of Actuaries, Washington, D.C., USA, 30 March-4 April 2014, (International, Proceeding)
- Karabev, U., "Risk Capital Allocation: Importance of Copula Selection", 8th International Statistics Congress, Antalya, TÜRKİYE, 27-30 October 2013, (International, Proceeding)
- Acar Şentürk, A., Karabey, U., "Risk Measurement in Traffic Insurance", 8th International Statistics Congress, Antalya, TÜRKİYE, 27-30 October 2013, (National, Proceeding)
- Karabey, U., Kleinow, T., Cairns, A., "Measurement of Factor Risks in Annuities", 17th International Congress on Insurance: Mathematics and Economics, Copenhagen, 1-3 July 2013 (International, Proceeding)
- Arık, A., Nevruz, E., Karabey, U., "Risk Measurement and Extreme Value Theory: An Application for Emerging Financial Markets", 17th International Congress on Insurance: Mathematics and Economics, Copenhagen, 1-3 July 2013 (International, Proceeding)
- Karabey, U., "Risk Capital Allocation, Risk Measures and Sensitivity Analysis", 1th National Insurance and Actuary Congress, Ankara, TÜRKİYE, 6-7 June 2013 (National, Proceeding)
- Arık, A., Nevruz, E., Karabey, U., "Extreme Value Theory and Risk Analysis: An Application for Emerging Financial Markets", 1th National Insurance and Actuary Congress, Ankara, TÜRKİYE, 6-7 June 2013 (National, Poster)
- Özkök, E., Ata, N., Karabey, U., "The Unemployment structure of Turkey: Survival Models with Non-Proportional Hazards", Applied Statistics 2008, Ribno (Bled), Slovenia, 21-24 September 2008 (International, Proceeding)
- Karabey, U., Esensoy, Ö., "Bayesian Analysis of Road Accidents with Using Binomial Distribution", 5th Statistics Congress and Risk Measures and Solvency Meeting, Antalya, TÜRKİYE, 20-24 May 2007 (National, Proceeding)

Seminars&Invited Speaker&Training:

- Karabey, U., "Non-Life Professionalization Training", Actuarial Society of TÜRKİYE, 5 October 2024 (Training)
- Karabey, U., "Analyzing Mortality Rate Jumps within the IFRS 17 Framework", Recent Developments in Actuarial Science Workshop, Institute of Applied Mathematics, Middle East Technical University, Ankara, TÜRKİYE, 25 June 2024 (Invited Speaker)
- Karabey, U., "Non-Life Professionalization Training", Actuarial Society of TÜRKİYE, 1 June 2024 (Training)

- **Karabey, U.,** "*Literacy of Actuary*", 3rd Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 10 December 2023 (Training)
- **Karabey, U.,** "*Non-Life Professionalization Training*", Actuarial Society of TÜRKİYE, 4 March 2023 (Training)
- **Karabey, U.,** "Non-Life Professionalization Training", Actuarial Society of TÜRKİYE, 8 January 2022 (Training)
- **Karabey, U.,** "*Literacy of Actuary*", 2nd Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 5 November 2019 (Training)
- **Karabey, U.,** "Literacy of Actuary", Disability Expert Conference, Hacettepe University, Ankara, TÜRKİYE, 8 March 2018 (Training)
- Karabey, U., Kleinow, T., Cairns, A., "Risk Capital Allocation for Linear & Nonlinear Loss Models", Institute of Applied Mathematics, Middle East Technical University, Ankara, TÜRKİYE, 14 May 2013 (Invited Speaker)
- Karabey, U., Kleinow, T., Cairns, A., "Risk Capital Allocation for Linear & Nonlinear Loss Models", Seminars of Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE, 5 April 2013 (Seminar)
- **Karabey, U.,** Fischer, T., Kleinow, T., "A Gentle Introduction to Risk Capital Allocation", Seminars of Department of Actuarial Sciences, Hacettepe University, Ankara, TÜRKİYE, 16 November 2012 (Seminar)
- Karabey, U., Kleinow, T., Cairns, A., "Risk Capital Allocation for Linear & Nonlinear Loss Models", Seminars of School of Mathematical and Computer Sciences, Heriot-Watt University, Edinburgh, UK, 18 May 2012 (Seminar)
- Karabey, U., Fischer, T., Kleinow, T., "A Gentle Introduction to Risk Capital Allocation", Seminars of School of Mathematical and Computer Sciences, Heriot-Watt University, Edinburgh, UK, 4 February 2011 (Seminar)

Fellowships & Honors:

- PhD Scholarship from the Council of Higher Education, TÜRKİYE, September 2008 June 2012
- Domestic PhD Scholarship TUBITAK, January 2007 August 2008
- Graduation from Department of Statistics, Hacettepe University ranked with third rank, January 2004

Postgraduate Thesis (Supervision):

- Lazoğlu, Ç., Hacettepe University, **Ph.D. Thesis** (**ongoing**)
- Yeldan, M., Hacettepe University, **Ph.D. Thesis** (**ongoing**)
- Karababa, Ç. E., Hacettepe University, **Ph.D. Thesis** (**ongoing**)
- Demir, B. B., Hacettepe University, **Ph.D. Thesis** (**ongoing**)

- Kurtçu, M., Hacettepe University, **MSc. Thesis** (**ongoing**)
- Yalçın Düzgün, M., Hacettepe University, MSc. Thesis (ongoing)
- Batur, G. B., "Performance Evaluation Of Pension Funds In Turkey, Comparison Of Interest-Free And Interest Bearing Pension Funds, Hacettepe University, 2021, MSc. Thesis
- Karataş, R., "Dependence Modelling on Loss Triangles", Hacettepe University, 2021,
 Ph.D. Thesis
- Külekçi Yıldırım, B. "Risk Measurement Using Time Varying Extreme Value Copulas", Hacettepe University, 2021, **Ph.D. Thesis**
- İlhan, H., "The Effect of Smoothing Splines on Pricing of Non-Life Insurance Products", Hacettepe University, 2018, MSc. Thesis
- Şentürk Acar, A., "Impact of Heterogeneity On Aggregate Loss Models in Health Insurance", Hacettepe University, 2016, **Ph.D. Thesis**

Postgraduate Thesis (jury& thesis monitoring committee (tmc)):

- Akarsu, G., "Stochastic reserve estimation and risk adjustments under IFRS 17", Middle East Technical University, **Ph.D. Thesis** (jury)
- Gülveren, A., "Optimal reinsurance and investment strategy under Ornstein uhlenbeck process", Middle East Technical University, **Ph.D. Thesis** (tmc)
- Aydoğan Kılıç, D., "Hidden Markov Models in Finance and Insurance: Multivariate Case", Middle East Technical University, **Ph.D. Thesis (tmc)**
- Hasgül, E., "A Hybrid Approach in Constructing an Internal Solvency Model", Middle East Technical University, **Ph.D. Thesis (tmc)**
- Oflaz, Z., "Ischemic heart disease mortality rates estimation using latent markov model with individual covariates in latent process", Middle East Technical University, **Ph.D. Thesis (tmc)**
- Özalp, A., "Alternative approach to claims models: a comprehensive solution for heterogeneity and serial correlation", Hacettepe University, Ph.D. Thesis (jury)
- Demirezen, S., "Prediction And Forecasting Of Electricity Prices For Turkish Day Ahead Market, Hacettepe University, MSc. Thesis (jury)
- Kara, M., "Reliability, Maintainability And Availability In Redundant Interface Card Systems", Hacettepe University, MSc. Thesis (jury)

Languages:

- Turkish: mother tongue
- English: Good, YDS: 91.25/100
- German: TÖMER- Beginner Certificate

Computer Skills:

Java, Visual Basic, C++, R, SPSS, STATA, SAS, MATLAB, Database Management, Data Structures (SQL)

Memberships:

- Turkish Statistics Society
- Actuary Society
- Actuarial Society of TÜRKİYE

Lectures:

Hacettepe University, Ankara, TÜRKİYE

AKT 201 – Mathematical Statistics I (BSc), 2013-2015

AKT 202 – Mathematical Statistics II (BSc), 2013-2015

AKT 210 – Life Insurance Mathematics (BSc), 2023-Ongoing

AKT 385 – Actuary (BSc), 2017 – 2022, 2024-Ongoing

AKT 401 – Actuarial Applications (BSc), 2013-Ongoing

AKT 403 – Risk Theory (BSc), 2013- Ongoing

AKT 413 - Financial Risk Management (BSc), 2013 - 2014

AKT 476 – Risk Management and Insurance (BSc), 2013 – 2020, 2023-Ongoing

AKT 603 – Actuarial Risk Theory (MSc), 2014-Ongoing

AKT 609 – Life Insurance Mathematics I (BSc), 2022 - 2023

AKT 708 – Portfolio Theory (PhD), 2013-Ongoing

Assisted Lectures:

Heriot-Watt University, Edinburgh, UK

F71AF - Life Insurance Mathematics I (MSc), 2008-2011

F71AG - Risk Theory (MSc), 2008-2010

Hacettepe University, Ankara, TÜRKİYE

AKT 105 - Computer Programming (BSc), 2006-2008

AKT 108 - Probability and Statistics II (BSc), 2006-2008

AKT 307 - Life Insurance (BSc), 2006-2008

AKT 312 - Actuarial Mathematics II (BSc), 2006-2008

AKT 410 - Pension Mathematics (BSc), 2006-2008

AKT 615 - Pension Mathematics (MSc), 2006-2008

Other Responsibilities:

- Coordinator of Academic Supervisory, 2013 Ongoing
- Academic Advisor of Student Communities, 2013 Ongoing
- Coordinator of Advertisement of The Department, 2013 2020
- Coordinator of Bologna Process, 2012 Ongoing

- IT Coordinator of The Department, 2007 2008, 2013 2023
- Webmaster of The Department's Website, 2007 2008, 2013 2023
- Course and Exam Schedule Coordinator, 2007 2008
- Academic Advisor of 30 Undergraduate Students, 2007 2008, 2012 2023

Field of Interests:

- Financial Risk Management
- Solvency and Capital Requirements
- Risk Capital Allocation
- Computer Programming Languages and Software Applications
- Data Structures and Database Management
- Compensation for Loss of Support and Earnings (Death/Disability)
- Statistical Analysis

Projects:

- EXIM Bank: Function of Actuary, HTTM-Hacettepe Uni., 2022-2023
- Compulsory Financial Liability Insurance, Regulation of General Conditions,
 Official Gazette Date 20.03.2020 (Compensation of Loss of Support and Earnings),
 Insurance Association of TÜRKİYE, 2018-2019
- Analysis of Efficiency on Agricultural Insurance System, TARSIM, 2015-2016
- Financing of Education and Education Expenditure Information System in TÜRKİYE, TUBITAK 1007, Government Project, 2007-2008
- Data Base and interface construction for Tarım Kredi Foundation, 2007
- Actuarial Analysis and Projection for Tekel Foundation, 2007
- Actuarial Projection for Tarım Kredi Foundation, 2007
- Data Base and Interface construction for an automobile company, 2004