

EMRAH AHI, PhD

Özyeğin University - Faculty of Business
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Employment History

Assistant Professor of Finance	2019-	Özyeğin University, Faculty of Business
Fund Manager and Head of Multi-Asset Funds	2016-2019	HSBC Global Asset Management
Researcher and Director of Fixed Income	2010-2016	Özyeğin University, Center for Computational Finance
Quantitative Analyst and Software Developer	2007-2010	Riskturk Software Tech.
Graduate Research Assistant	2004-2006	Koç University

Education

PhD in Finance	2010-2016	Özyeğin University Dissertation Title: "Robust Estimation of Term Structure and Volatility Smile in Emerging Markets" Supervisor: Dr. Emrah Şener
MS in Computational Science and Engineering	2004-2007	Koç University
BS in Mathematics	2000-2004	Middle East Technical University
High School	1992-1999	Ankara Atatürk Anatolian High School

Teaching Experience

Özyeğin University	2019	Selected Topics in Finance (FIN), Financial Engineering (FERM)
	2018	Quantitative Trading (FERM)
	2017	Applied Financial Economics (FERM)

Research Interests

Fixed Income Securities, Derivatives, Computational Finance, Risk Management, Credit Risk, Asset Pricing

Awards, Grants, & Honors

2010	PhD Scholarship, Özyeğin University
2006	TÜBİTAK-CAREER Grant "Message Buffering in Epidemic Data Dissemination"
2004	MS Scholarship, Koç University

Refereed Publications

"Robust term structure estimation in developed and emerging markets" with Vedat Akgiray and Emrah Sener, (2016), Annals of Operations Research, Springer, vol. 260(1), pages 23-49, January.

"Stepwise Fair-Share Buffering for Gossip-Based Peer-to Peer Data Dissemination" with Ö. Özkasap, M. Çağlar, E. Cem and E. Iskender (2009), Computer Networks, Elsevier Science, 53 (13), 2259–2274.

Working Papers

"Volatility Smile in Currency Options : Comparative Evidence from Developed and Emerging Markets" with Levent Güntay and Muzaffer Akat

"A Novel Approach for Implied Recovery Estimation" with Levent Güntay

Work in Progress

“Emerging Bond Markets: Model-based Trading and Information Content in Residuals” with Levent Guntay

“Using Stock Return Distributions to Predict Corporate Default and Bankruptcy for US and Turkish Firms” with Levent Guntay

Professional Activities

Academic Presentations at Conferences and Seminars:

- 2014 Conference of the Financial Engineering & Banking Society, University of Surrey, UK
- 2014 12th EBES Conference, Singapore
- 2013 20th Annual Conference of the Multinational Finance Society, İzmir, Turkey
- 2012 25th EURO Informs Conference, Vilnius, Lithuania
FMA European Conference, Istanbul, Turkey
- 2007 6th International Symposium on Parallel and Distributed Computing, Hagenberg, Austria
- 2006 1st international conference on Bio inspired models of network, information and computing systems, Cavalese, Italy
International Symposium on Computer Networks, Istanbul, Turkey

Conference Discussions:

- 2013 20th Annual Conference of the Multinational Finance Society, İzmir, Turkey

Professional Affiliations:

American Economic Association (Member)