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EMRAH AHİ, PhD

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Employment History

Assistant Professor of Finance	2019-	Özyeğin Üniversity, 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"
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	2020	Applied Financial Economics (FERM), Derivatives Best Practice (FERM), Fixed Income in Emerging Markets (FERM), Fixed Income Securities (FIN)
	2019	Selected Topics in Finance (FIN)
	2018	Quantitative Trading (FERM)
	2017	Applied Financial Economics (FERM)

Research Interests

Fixed Income Securities, Derivatives, Computational Finance, Risk Management, Credit Risk, Asset Pricing, Machine Learning, Data Science

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

"Predicting Volatility Smile for 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

"Statistical Arbitrage in Emerging Market Fixed Income Securities" with Levent Güntay and Sait Şatıroğlu

"Asset Pricing via Machine Learning in Emerging Equity Markets" with Levent Güntay

Work in Progress

"Using Stock Return Distributions to Predict Corporate Default and Bankruptcy for US and Turkish Firms" with Levent Güntay

Professional Activities

Academic Presentations at Conferences and Seminars:

2020	World Finance Conference, Malta
	32nd EBES Conference, Istanbul, Turkey
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

Refereeing:

Annals of Operations Research, Global Finance Journal, International Journal of Emerging Markets

Conference Discussions:

2020	World Finance Conference, Malta
2013	20th Annual Conference of the Multinational Finance Society, İzmir, Turkey

Consulting and Executive Education:

2020	İşportföy, Fibabanka, KKB, Genex Yazılım
2019	Altenatifbank, Fibabanka

Professional Affiliations:

American Economic Association (Member)
European Finance Association (Member)

Media Appearance:

BloombergHt Risk Yönetimi https://www.youtube.com/watch?v=R8L-sWIl8Zw&t