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Kemal Peştreli, PhD

Özyeğin University - Center for Financial Engineering
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Employment History

Instructor	09/2022 -	Özyeğin University, Graduate School of Business
Researcher	02/2020 -	Özyeğin University, Center for Financial Engineering
Fund Manager, Multi-Asset Funds	09/2018 - 01/2020	BNP Paribas Turkey - TEB Asset Management
Treasury and Financial Markets Specialist	03/2017 - 09/2018	Halkinvest
Credit Risk Management Specialist	08/2016 - 02/ 2017	ING Bank
Quantitative Analyst	01/2014 - 08/2016	Özyeğin University, Istanbul Risk Management Laboratory

Education

PhD in Finance	2018 - 2024	Thesis Title: “The Determinants of Local Currency Sovereign Risk: Evidence from Emerging Markets”
MS in Financial Engineering and Risk Management	2016 - 2018	Özyeğin University Thesis Subject: “The Dynamics of Asset Swap Spread in Turkey”
BS in Mathematics	2008 - 2013	Gebze Technical University

Teaching Experience

<u>Lecturer</u> Özyeğin University	2022 -	Introduction to Financial Economics and Statistics (FERM) Introduction to Data Analysis (FERM) Quantitative Asset Management (FERM)
<u>Teaching Assistant</u> Özyeğin University	2020 - 2021	Applied Financial Economics I (FERM), Applied Financial Economics II (FERM) Deep Learning and Machine Learning (FERM)

Research Interests

Risk Management, Credit Risk, Fixed Income Securities, Asset Pricing, Financial Econometrics, Data Science, Machine Learning,

Awards, Grants, & Honors

2022 Research grant, “The relationship between pension funds and local bond market volatility in OECD countries”, Pension Scholarship Trust, London, United Kingdom, 2022

2018 PhD Scholarship, Özyeğin University
2016 MS Scholarship, Özyeğin University

Work in Progress

"The Determinants of Local Currency Sovereign Risk: Evidence from Emerging Markets" with Levent Güntay

"Credit Risk Management with Missing Information and Unbalanced Panel Data" with Levent Güntay

Professional Activities

Consulting Activities and Projects

2026 Tam Finans
2025 Fiba Faktoring, Türk Tuborg
2024 Fiba Faktoring
2023 Julius Baer Group
2021 Yapı Kredi Technology, İş Asset Management, DRC Rating
2020 Yapı Kredi Technology

Executive and Corporate Education

2025 Fibabanka (Data Science in Banking)
Kuveyt Turk Community Bank (Data Analytics with Python)
2024 Fibabanka (Data Science in Banking)
Turkish Airlines (Python for Data Science)
Fiba Holding (Data Analytics for Business)
Kuveyt Turk Community Bank (Data Analytics with Python)
Tekfen Holding (Data Analytics with Python)
2023 Fibabanka (Data Science in Banking)
Turkish Airlines (Python for Data Science)
Fiba Holding (Data Analytics for Business
2022 Fibabanka (Data Science in Banking)
2020 İş Asset Management (Quantitative Models in Portfolio Management)

Skills

Programming and Software Skills

Python, Matlab, R, Bloomberg, Thomson Reuters Eikon

Foreign Language

English

Certificates

2020 CMB Level 3 and CMB Derivatives Certificates (SPK)
2018 IBM Cognitive Class: Data Analysis with Python
2016 EFFAS Summer School: The European Federation of Financial Analysts Societies, Banco Santander, Spain
Courses: Fixed Income, Derivatives Valuation, Portfolio Management