

## Publication

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Ekinci, C., Yildirak, K., Taylan, A. S., "High-Frequency Performance Of Value At Risk And Expected Shortfall: Evidence From Ise30 Index Futures" Chapter 18, Rethinking Valuation and Pricing Models: Lessons Learned from the Crisis and Future Challenges, Elsevier, 2013.

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Uzunoglu, S., Aytaç, A., Yıldız, N., Yıldırak, K., Atakişi, A., Temel Ekonomi, Literatür Yayınevi 2. Baskı 16. Bölüm (Kitap'ta bölüm) 2008

Kasırğa Yıldırak, Nilüfer Çalışkan ve Şirzat Çetinkaya , Türev Ürün Fiyatlama Teknikleri, Literatür Yayınevi, 2008 (Kitap)

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Yıldırak, K., Bölüm Çevirisi: Paul Krugman, Robin Wells , Mikro İktisat: Uncertainty, Risk, and Private Information , Palme Yayınevi, 2010

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Tuncok, K., Yildirak, K., Rapor: MDGF 1680 FAO: Activity 2.1.2 Drought early warning and Drought Risk assessment Committee Report (2009)

Zehra Eksi, Irem Yildirim, and Kasırğa Yildirak, Alternative Risk Measures and Extreme Value Theory in Finance: Implementation on ISE 100 Index, Conference Proceedings . VOL 1 , Business Management & Economics, 1st International Conference, Cesme Turkey (2005)

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Hayfavi, Azize., Korezlioglu, Hayri., and Yildirak, Kasırğa., Bivariate extension of Cox-RossRubinstein model: model identification. 16th Annual Conference of Greek Statistical Institute. Kavala, Greece (2003)

## **Projects**

Kuraklık Risk Ölçümü (Drought Risk Measurement) (2010-2011) (BAP - Middle East Technical University - Disaster Management Center), Yürütücü 2011

Kredi Riski Ölçümü (Credit Risk Measurement) (2010-2011) (BAP – Middle East Technical University - Department of Statistics), Araştırmacı, 2011

Pricing fixed rate mortgages in inflationary economy: Evidence from Turkey (Tubitak), Araştırmacı, 2009  
Bayesian Unit Root Test in Stochastic Volatility Models with Correlated Errors and Autoregressive Model of Order p (BAP-07.05.2009.03), Araştırmacı, 2009

A Classification Problem of Credit Risk Rating Investigated and Solved by New Methods of Statistical Learning and Optimization (BAP-07.05.2009.04), Arařtırmacı, 2009

Parameter Estimation for Actuarial Sciences and Financial Mathematics in Stochastic Differential Equations by Additive and Nonlinear Models and Continuous Optimization (BAP-07.05.2009.05) Arařtırmacı, 2009

Advanced Methods for Mathematical Finance – European Science Foundation, Researcher, 2006

Türkiye Morbidite Tablolarının Hazırlanması, Hazine ve Dıř Ticaret Müsteřarlıđı Sigortacılık Genel Müdürlüđü ve ODTÜ Uygulamalı Matematik Enstitüsü, Arařtırmacı, 2010-2011

Kuraklık ve Sel Riskinin Tarıma Etkisi, Kuraklık ve Sel Erken Uyarı Sistemlerinin Kurulması (Birleřmiř Milletler MDGF 1680 kodlu projenin Gıda ve Tarım Örgütü - FAO tarafından yürütölen kısmı), Yürütücü, 2011

### **Diđer Görevler**

Yönetim Kurulu Üyesi 2002-2003: Mülkiye Spor Klubü (basketboldan sorumlu)

Asbařkan 2003: Dađcılık Feederasyonu (Orienteeringden sorumlu)

Profesyonel Basketbolcu 1985-1994