



TO MAGNIFICA RETTRICE OF UNIVERSITA' DEGLI STUDI DI MILANO

ID CODE ____7068____

I the undersigned asks to participate in the public selection, for qualifications and examinations, for the awarding of a type B fellowship at **Dipartimento di *Department of Economics, Management, and Quantitative Methods (DEMM)***

Scientist- in - charge: _____**Statistics**_____

SERDAR NESLIHANOĞLU

CURRICULUM VITAE

PERSONAL INFORMATION

Surname	NESLIHANOĞLU
Name	SERDAR

PRESENT OCCUPATION

Appointment	Structure
2022-Current	Associate Professor, Department of Statistics Eskisehir Osmangazi University, Eskişehir, Turkey
2020-2022	Postdoctoral Researcher, Department of Economics and NIPE University of Minho, Braga, Portugal
2016-2022	Assistant Professor, Department of Statistics Eskisehir Osmangazi University, Eskişehir, Turkey
2015-2016	Research Assistant, Department of Statistics Eskisehir Osmangazi University, Eskişehir, Turkey
2007-2008	Research Assistant, Department of Statistics MiddleEastTechnicalUniversity, Ankara, Turkey



EDUCATION AND TRAINING

Degree	Course of studies	University	year of achievement of the degree
Degree			
Specialization			
PhD	STATISTICS	UNIVERSITY OF GLASGOW, UK	2014
Master	STATISTICS	WASHINGTON STATE UNIVERSITY, USA	2010
Degree of medical specialization			
Degree of European specialization	STATISTICS	HACETTEPE UNIVERSITY, TURKEY	2006
Other			

REGISTRATION IN PROFESSIONAL ASSOCIATIONS

Date of registration	Association	City
-	-	-

FOREIGN LANGUAGES

Languages	level of knowledge
English	Advanced
Portugese	Basic

AWARDS, ACKNOWLEDGEMENTS, SCHOLARSHIPS

Year	Description of award
2011-2014	Doctoral scholarship from The Republic of Turkey, Ministry of National Education, University of Glasgow, Glasgow, UK.
2009-2010	Master scholarship from The Republic of Turkey, Ministry of National Education, Washington State University, Pullman, USA.



TRAINING OR RESEARCH ACTIVITY

Graduate level Course (Taught) Explanatory Data Analysis and Visualization Financial Market Risk and Management Financial Portfolio Management
Undergraduate level Course (Taught) Probability Financial Economics Insurance Statistics and Actuary Money and Capital Market Risk Analysis and Insurance

PROJECT ACTIVITY

Year	Project
2020-2022	"Advances in Nonlinear Time Series Econometric Modelling and Applications (VOLANTIS)" funded by FEDER – COMPETE 2020 and the Portuguese Foundation for Science and Technology, POCI-01-0145-FEDER-028234, € 173.245,63, from March 2020 until September 2022 (Investigator).
2015-2016	"A new Sequential Monte Carlo method for estimating the extreme quantiles" funded by Eskişehir Osmangazi University and the Brunel University, London, UK, \$13.000, from November 2015 until April 2016(Principal Investigator).

PATENTS

Patent

CONGRESSES AND SEMINARS

Date	Title	Place

PUBLICATIONS

Books
2024 - Neslihanoglu, S., Yavuz, A. A., Irfan, M. and Nuță A. C. "Performance Comparison of Regularized Regression Methods on the Modelling and Forecasting of Bitcoin and Ethereum Prices." In: <i>Contemporary Business and Economic Issues III</i> (pp. 155–172), ISBN: 978-625-3752-19-4, language: English, edited by Yılmaz, S., Ankara Turkey: Akademisyen Publishing House
2019 - Neslihanoglu, S. "Veri Analizi için R Projesi Girişimcilik Öyküsü (R Project Entrepreneurship Story for Data Analytics)." In: <i>Girişimcilik Öyküleri</i> (pp. 541–547), ISBN:978-605-7604-16-3, language: Turkish, edited by Mert, G.. İstanbul, Turkey: Akademi Titiz Yayınları.



Articles in English
2024 - Nuta, A. C., Habib, A., Neslihanoglu, S. , Dalwai, T. and Rangu, C. M., “Analyzing the Market Performance of Romanian Firms: Do the COVID-19 Crisis and Classification Type Matter?” <i>International Journal of Emerging Markets</i> . doi:10.1108/IJOEM-05-2023-0842
2021 - Neslihanoglu, S. “Nonlinear Models: A Case of the COVID-19 Confirmed Rates in Top 8 Worst Affected Countries.” <i>Nonlinear Dynamics</i> 106, 1267–1277. doi:10.1007/s11071-021-06572-3
2021 - Neslihanoglu, S. “Linearity Extensions of the Market Model: A Case of the Top 10 Cryptocurrency Prices during the Pre-COVID-19 and COVID-19 Periods.” <i>Financial Innovation</i> 7 (38), 1–27. doi:10.1186/s40854-021-00247-z
2021 - Neslihanoglu, S. , Bekiros, S., McColl J. and Lee D. “Multivariate Time- varying Parameter Modelling for Stock Markets.” <i>Empirical Economics</i> 61 (2), 947–972. doi:10.1007/s00181-020-01896-2
2021 - Neslihanoglu, S. , Ünal E. and Yozgatlıgil C. “Performance Comparison of Filtering Methods on Modelling and Forecasting the Total Precipitation Amount: A Case Study for Muğla in Turkey.” <i>Journal of Water and Climate Change</i> 7 (4), 1071–1085. doi:10.2166/wcc.2021.332
2019 - Neslihanoglu, S. and Date P. “A Modified Sequential Monte Carlo Procedure for the Efficient Recursive Estimation of Extreme Quantiles.” <i>Journal of Forecasting</i> 38 (5), 390–399. doi:10.1002/for.2568
2017 - Neslihanoglu, S. , Sogiakas, V., McColl J. and Lee D. “Nonlinearities in the CAPM: Evidence from Developed and Emerging Markets.” <i>Journal of Forecasting</i> 36 (8), 867–897. doi:10.1002/for.2389
Articles in Turkish
2021 - Neslihanoglu, S. and Paker, M. “Modeling and Forecasting of Beta Risks: The Case of Foreign Currency Portfolio in Turkey.” <i>Çankırı Karatekin University Journal of the Faculty of Economics and Administrative Sciences</i> 11(2), 467–491. doi:10.18074/ckuiibfd.804693
2021 - Atalay, İ.E. and Neslihanoglu, S. “Visualization with R Programming Language of the Particulate Matter (PM10) Quantities in Cities of Turkey.” <i>Journal of Natural Hazards and Environment</i> 7(2), 354–361. doi:10.21324/dacd.882682
2020 - Neslihanoglu, S. and Aksoy, T. “Is Capital Assets Pricing Model Adequate for the Modeling and Forecast of the Firms Data in the Transportation Sector in BİST?” <i>Journal of Management and Economics Research</i> 18(4), 54–72. doi:10.11611/yead.730480
2020 - Mert, G. and Neslihanoglu, S. “Career Perception and Future Expectation of Generation Y: Kocaeli Organized Industrial Zone Case.” <i>MANAS Journal of Social Studies</i> 9 (2), 927–945. doi:10.33206/mjss.521586
2019 - Mert, G. and Neslihanoglu, S. “Career Perception and Future Expectation of Generation Y: Kocaeli Organized Industrial Zone Case.” <i>MANAS Journal of Social Studies</i> 9 (2), 927–945. doi:10.33206/mjss.521586
Articles in Reviews
Amado, C. and Neslihanoglu, S. “On Testing the Constancy of Conditional Correlations with Misspecification in GARCH-type Models.”



Congress Proceedings
2021- Neslihanoglu, S. “Value-At-Risk Prediction: A Comparison of Historical Simulation Extensions.” <i>4th International Conference on Data Science and Applications (ICONDATA '21)</i> . Turkey.
2020 - Neslihanoglu, S. and Altay, A. “Comparison of Modelling and Future Forecasting Performance of OECD Countries Data with the Ordinary Least Squares Method and Long Short-Term Memory Neural Networks.” <i>International Conference on Economics(EconTR2020@Eskişehir)</i> . Eskişehir, Turkey.
2020- Mert, G. and Neslihanoglu, S. “Career Perception and Future Expectation of Generation Y: Kocaeli Organized Industrial Zone Case.” <i>3rd International Conference on Data Science and Applications (ICONDATA '20)</i> . Turkey.
2019 - Altay, A. and Neslihanoglu, S. “Estimation Modelling of Ames Housing Price with Machine Learning Algorithms.” <i>2nd International Conference on Data Science and Applications (ICONDATA '19)</i> . Balıkesir, Turkey.
2019 - Neslihanoglu, S. and Özden, Ö. “Visualization and Animation of Temporal Turkey Data.” <i>2nd International Conference on Data Science and Applications (ICONDATA '19)</i> . Balıkesir, Turkey.
2019 - Edibali, E. A. and Neslihanoglu, S. “Visualization of Geographic Information System (GIS) Data with R Programming Language.” <i>2nd International Conference on Data Science and Applications (ICONDATA '19)</i> . Balıkesir, Turkey.
2019 - Paker, M. and Neslihanoglu, S. “Visualization of Migration and Migration based Data in Turkey.” <i>4th National Insurance and Actuarial Sciences Congress</i> . Ankara, Turkey.
2017 - Neslihanoglu, S. “Linear and Nonlinear Market Model Specifications for Stock Markets.” <i>10th International Statistics Congress (ISC-2017)</i> . Ankara, Turkey.
2017 - Neslihanoglu, S. and Serttaş F. Ö. “Analysis of BIST Data with Linear Market Model having abnormal error.” <i>18th International Symposium on Econometrics Operations Research and Statistics</i> . Trabzon, Turkey.
2017 - Neslihanoglu, S. “Modeling of Turkish Financial Market Risks During the Mortgage Crisis.” <i>3rd National Insurance and Actuarial Sciences Congress</i> . Karabük, Turkey.
2017 - Neslihanoglu, S. and Serttaş F. Ö. “Simulations of State Space Model with Alpha-Stable Errors in Financial Time Series.” <i>8th Economics & Finance Conference, London</i> . London, UK.
2015 - Neslihanoglu, S. “Time-Varying Multivariate Extension of the Linear Market Model for Developed and Emerging Markets.” <i>19th International Academic Conference, Florence</i> . Florence, Italy.
2015 - Neslihanoglu, S. “Linear and Non-Linear Market Model Specifications for Developed and Emerging Markets.” <i>19th International Academic Conference, Florence</i> . Florence, Italy.
2015 - Neslihanoglu, S. “The Performance of Conditional CAPMs Based on Evidence from the European Union’s (EU) Financial Stock Markets Before and After the Eurozone Financial Crisis.” <i>17th International Academic Conference, Vienna</i> . Vienna, Austria.
2015 - Neslihanoglu, S. “Financial Stock Market Co-Movement and Correlation: Evidence in the European Union (EU) Area Before and After the October 2008 Financial Crisis.” <i>17th International Academic Conference, Vienna</i> . Vienna, Austria.
2015 - Neslihanoglu, S. “Do We Really Need to Use a Market Correlation Structure When Modeling and Forecasting Monthly Returns on Developed and Emerging Markets?.” <i>3rd IBESRA Conference</i> . Istanbul, Turkey.



2015 - Neslihanoglu, S. “Testing the Effectiveness of the Two Moment CAPM on Turkish Industry Sector Portfolios Before and After the October 2008 Financial Crisis.” <i>3rd IBESRA Conference</i> . Istanbul, Turkey.
2015 - Neslihanoglu, S. , McColl, J. and Duncan, L. “Multivariate State Space Model for Developed and Emerging Markets.” <i>1st symposium on Quantitative Finance and Risk Analysis (QFRA 2015)</i> . Santorini, Greece.
2015 - Neslihanoglu, S. and Sogiakas, V. “Nonlinearities in the CAPM: Evidence for Developed and Emerging Markets.” <i>1st symposium on Quantitative Finance and Risk Analysis (QFRA 2015)</i> . Santorini, Greece.
2015 - Neslihanoglu, S. “Is the Linear Market Model Appropriate for Developed and Emerging Markets Before and After the October 2008 Financial Crisis?.” <i>16th International Symposium on Econometrics, Operations Research and Statistics</i> . Edirne, Turkey.
2013 - Neslihanoglu, S. , McColl, J. and Duncan, L. “Test of the Unconditional Form of the Higher-Moment CAPMs in Developed and Emerging Markets.” <i>European Conference on Data Analysis 2013 (ECDA 2013)</i> . Luxembourg City, Luxembourg.
2012 - Neslihanoglu, S. and McColl, J. “Time Varying Beta Risk of Turkish Industry Portfolios: A Comparison of GARCH and Kalman Filter Modelling Techniques.” <i>1st International Disaster and Risk Conference (IDRC 2012)</i> . Davos, Switzerland.

OTHER INFORMATION

Graduate Student Supervision
Merve Paker, "Modelling beta risk in foreign exchange market in Turkey with univariate and multivariate GARCH model", Master in Statistics, Department of Statistics, Eskişehir Osmangazi University, 2021.
İbrahim Edibali Atalay, "Animation of financial risk data of turkey with R programming language", Master in Statistics, Department of Statistics, Eskişehir Osmangazi University, 2020.
Taner Aksoy "The performance comparison of conditional and unconditional capital asset pricing model for modeling and forecasting data of transportation companies in BİST", Master in Statistics, Department of Statistics, Eskişehir Osmangazi University, 2020.
Ecem Ünal, "Performance comparison of filtering methods on modelling and forecasting total precipitation amount", Master in Statistics, Department of Statistics, Middle East Technical University, 2019. (Co-supervision)

Skills
R, SPSS, Minitab, Matlab, Julia, Latex, Microsoft Office

References	
Assist. Prof. Dr. Cristina Amado	Department of Economics (NIPE)
camado@eeg.uminho.pt	University of Minho, Braga, Portugal
Prof. Dr. Vasilios Sogiakas	Department of Regional Development
vsogiakas@ionio.gr	Ionian University, Lefkada, Greece
Prof. Dr. Paresh Date	College of Engineering, Design and Physical Sciences
paresh.date@brunel.ac.uk	Brunel University, London, UK



Declarations given in the present curriculum must be considered released according to art. 46 and 47 of DPR n. 445/2000.

The present curriculum does not contain confidential and legal information according to art. 4, paragraph 1, points d) and e) of D.Lgs. 30.06.2003 n. 196.

Please note that CV WILL BE PUBLISHED on the University website and It is recommended that personal and sensitive data should not be included. This template is realized to satisfy the need of publication without personal and sensitive data.

Please DO NOT SIGN this form.

Place and date: ____ANKARA, TURKEY____, 22/01/2025