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Learning Knowledge

Doctorate 2005 - 2011	Istanbul University, Sosyal Bilimler Ensitüsü, Sayısal Yöntemler Anabilim Dalı, Turkey
Postgraduate 2003 - 2005	Istanbul University, Sosyal Bilimler Ensitüsü, Sayısal Yöntemler Anabilim Dalı, Turkey
Masters (Non-Thesis) 2002 - 2003	Istanbul University, School Of Business, Bilimsel Hazırlık Programı, Turkey
Undergraduate 1996 - 2001	Istanbul University, Faculty Of Science, Department of Mathematics, Turkey

Academic Titles / Tasks

Associate Professor 2022 - Continues	Istanbul University, School of Business, Department of Business Administration
Assistant Professor 2017 - 2022	Istanbul University, School of Business, Department of Business Administration
Research Assistant PhD 2011 - 2017	Istanbul University, School of Business, Department of Business Administration
Research Assistant PhD 2012 - 2012	University of Illinois at Urbana-Champaign, Economics, Economics
Research Assistant 2002 - 2011	Istanbul University, School of Business, Department of Business Administration

Research Assistant
2008 - 2009 University of Florida, Industrial And Systems Engineering, Risk Management And Financial Engineering Lab

Supported Projects

1. FİDAN KEÇECİ N., ÖZKÖK B., KÖÇKEN H., Project Supported by Higher Education Institutions, ARALIK TİP-2 BULANIK LİNEER PROGRAMLAMA PROBLEMİNE BİR ÇÖZÜM ÖNERİSİ, 2020 - Continues
2. ERDEM DEMİRTAŞ Y., FİDAN KEÇECİ N., Project Supported by Higher Education Institutions, DİNAMİK VERİ ZARFLAMA ANALİZİ VE BİR UYGULAMA, 2019 - 2021
3. ACAR BOLAT B., FİDAN KEÇECİ N., Project Supported by Higher Education Institutions, Comparison of High Income and Upper Middle Income Level Countries in terms of Sustainable Energy, 2017 - 2017
4. ERDEM DEMİRTAŞ Y., FİDAN KEÇECİ N., Project Supported by Higher Education Institutions, VERİ ZARFLAMA ANALİZİ VE STOKASTİK BASKINLIK KRİTERİ İLE FİNANSAL GETİRİLERDE ETKİNLİK ÖLÇÜMÜ, 2016 - 2016
5. FİDAN KEÇECİ N., Other International Funding Programs, ISTQL 2015, 2015 - 2015
6. FİDAN KEÇECİ N., Project Supported by Higher Education Institutions, Spatial Dependence in Financial Data: Importance of the Weights Matrix, 2014 - 2014
7. FİDAN KEÇECİ N., Project Supported by Higher Education Institutions, On the Modelling Zero Mean Squared Returns in Mean Variance Portfolio Selection, 2011 - 2012

Published journal articles indexed by SCI, SSCI, and AHCI

1. **Portfolio Optimization with Second-Order Stochastic Dominance Constraints and Portfolios Dominating Indices**
   Kececi N., Kuzmenko V., Uryasev S.
   ROBUSTNESS ANALYSIS IN DECISION AIDING, OPTIMIZATION, AND ANALYTICS, vol.241, pp.285-298, 2016 (SCI-Expanded)

Articles Published in Other Journals

1. **Türkiye'de Bireysel Gelir Dağılımlarının Stokastik Baskınlık Kriteri ile Bölgelerarası Değerlendirmesi**
   FİDAN KEÇECİ N.
   Optimum Ekonomi ve Yönetim Bilimleri Dergisi, vol.8, no.2, pp.239-262, 2021 (Peer-Reviewed Journal)
2. **Kriptopara Getirilerinin Piyasa Risklerinin Karşılaştırılması**
   FİDAN KEÇECİ N.
   Bingöl Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi (Online), vol.5, no.1, pp.55-85, 2021 (Peer-Reviewed Journal)
3. **Covid-19 Pandemic Effect on Market Risk of Four Major Cryptocurrencies**
   Fidan Keçeci N.
   Ekonomi Politika ve Finans Araştırmaları Dergisi, vol.5, no.0, 2020 (Peer-Reviewed Journal)
4. **The efficiency of private pension companies using dynamic data envelopment analysis**
   Erdem Demirtaş Y., Fidan Keçeci N.
   Quantitative Finance and Economics, vol.4, no.2, pp.204-219, 2020 (ESCI)
5. **Risk-Based DEA Efficiency and SSD Efficiency of OECD Members Stock Indices**
   FİDAN KEÇECİ N., ERDEM DEMİRTAŞ Y.
   ALPHANUMERİC JOURNAL, vol.6, pp.25-36, 2018 (Peer-Reviewed Journal)
6. **OTOREGRESİF KOŞULLU DEĞİŞEN VARYANS MODELLERİ İLE BİR PORTFÖY GETİRİSİNİN RİSK**

TAHMİNİ
FİDAN KEÇECİ N.
YÖNETİM: İstanbul Üniversitesi İşletme İktisadı Enstitüsü Dergisi, vol.28, no.82, pp.127-158, 2017 (Peer-Reviewed Journal)

7. **Spatial Dependence in Financial Data: Importance of the Weights Matrix**
   Anil K. B., Er S., FİDAN KEÇECİ N.
   ARTHANITI (ECONOMICS), no.15, pp.30-44, 2016 (Peer-Reviewed Journal)
8. **Skewed Distributions for Fitting Insurance Claims**
   FİDAN KEÇECİ N., SARUL L. S.
   Social Sciences Research Journal, vol.4, no.3, pp.35-42, 2015 (Peer-Reviewed Journal)
9. **SECOND ORDER STOCHASTIC DOMINANCE EFFICIENCY ANALYSIS OF BORSA ISTANBUL**
   FİDAN KEÇECİ N.
   Journal of Economics, Finance and Accounting – (JEFA), no.2, pp.461-472, 2015 (Peer-Reviewed Journal)
10. **Application Of Value At Risk Models (Var) On Insurance Claim Data**
    FİDAN KEÇECİ N., SARUL L. S.
    Journal of Selçuk University Natural and Applied Science, pp.87-94, 2014 (Peer-Reviewed Journal)
11. **MODELING ISTANBUL STOCK EXCHANGE-100 DAILY STOCK RETURNS: A NONPARAMETRIC GARCH APPROACH**
    Er Ş., FİDAN N.
    Journal of Business, Economics and Finance, no.2, pp.36-50, 2013 (Peer-Reviewed Journal)
12. **Portfolio Selection by Using Time Varying Covariance Matrices**
    Horasanlı M., FİDAN N.
    Journal of Economic and Social Research, no.9, pp.1-22, 2007 (Peer-Reviewed Journal)

Books & Book Chapters

1. **STOKASTİK BASKINLIK KRİTERİ İLE KRİPTO PARA GETİRİLERİ PİYASA RİSKLERİNİN KARŞILAŞTIRILMASI**
   FİDAN KEÇECİ N.
   in: FİNANS ALANINDA UYGULAMALI GÜNCEL ÇALIŞMALAR NİCEL KARAR YÖNTEMLERİ, İŞLETME, İKTİSAT VE EKONOMETRİ PERSPEKTİFİNDEN, Eda Fendoğlu, Editor, Nobel Akademik Yayıncılık, Ankara, pp.23-40, 2021
2. **Value at Risk - with R applications**
   Fidan Keçeci N.
   Kriter Yayınevi, İstanbul, 2020
3. **An Analysis on Return Performances of City Indices From BIST**
   FİDAN KEÇECİ N., ERDEM DEMİRTAŞ Y.
   in: Advances in Global Business and Economics, Cobanoglu C., Corbacı A., Editor, Anaheı Publishing, Florida, pp.136-145, 2019
4. **A Short Review on Supplier Selection Problem Methods Under Uncertainty**
   ÖZKÖK B., FİDAN KEÇECİ N.
   in: Handbook of Research on Transdisciplinary Knowledge Generation, Victor X. Wang, Editor, IGI GLOBAL, pp.157-168, 2019
5. **Portfolio Optimization with the Second-Order Stochastic Dominance Constraints and Portfolios Dominating Indices**
   FİDAN KEÇECİ N., Kuzmenko V., Uryasev S.
   in: Robustness Analysis in Decision Aiding, Optimization, and Analytics, Michael Doumpos, Constantin Zopounidis, Evangelos Grigoroudis, Editor, Springer International Publishing, pp.285-298, 2016
6. **A Review on Applied Data Mining Techniques to Stock Market Prediction (Chapter 9)**
   FİDAN KEÇECİ N., ÖZKÖK B.
   in: Enterprise Business Modeling Optimization Techniques and Flexible Information Systems, Petraq Papajorgji

(Canadian Institute of Technology, Albania), Alaine Margarete Guimarães (State University of Ponta Grossa, Brazil) and Mario R. Guarracino (Italian National Research Council, Italy), Editor, IGI Global, Hershey, pp.108-126, 2013

Refereed Congress / Symposium Publications in Proceedings

1. **KRİPTOPARA DÖVİZ KURU GETİRİLERİ ÜZERİNE KARŞILAŞTIRMALI NONPARAMETRİK BİR ANALİZ**
   Fidan Keçeci N.
   9. İstanbul Finans Kongresi (İFK-2020), İstanbul, Turkey, 5 - 06 November 2020, vol.12, no.8, pp.35-39
2. **Dynamic Data Envelopment Analysis of Return Performance of BIST City Indices**
   Erdem Demirtaş Y., Fidan Keçeci N.
   20th International Symposium on Econometrics, Operations Research and Statistics, Ankara, Turkey, 12 February 2020, pp.163
3. **TÜRKİYE BÖLGELER ARASI GELİR DAĞILIMI İÇİN BİR ANALİZ**
   FİDAN KEÇECİ N.
   Global Business Research Congress (GBRC-2018), İstanbul, Turkey, 24 - 25 May 2018, vol.7, no.1, pp.139-143
4. **Comparison of High and Upper-Middle Income Level Countries in terms of Sustainable Energy**
   ACAR BOLAT B., Fidan Keçeci N.
   35th International Conference on Management, Economics & Social Science- ICMESS 2017, Berlin, Germany, 4 - 05 June 2017, pp.60-62
5. **Sigortacılıkta Riskin Belirlenmesinde Bir Simülasyon Uygulaması**
   SARUL L. S., FİDAN KEÇECİ N., AYDINER E.
   Global İşletme Araştırmaları Kongresi, İstanbul, Turkey, 24 April - 25 May 2017, pp.8
6. **Veri Zarflama Analizi ve Stokastik Baskınlık Kriteri ile Finansal Getirilerde Etkinlik Ölçümü**
   FİDAN KEÇECİ N., ERDEM DEMİRTAŞ Y.
   Yöneylem Araştırması ve Endüstri Mühendisliği 36. Ulusal Kongresi, İzmir, Turkey, 13 - 15 July 2016, pp.135-136
7. **İKİNCİ DERECEDEN STOKASTİK BASKINLIK KRİTERİ İLE BORSA İSTANBUL'DA ETKİNKLİK ANALİZİ**
   FİDAN KEÇECİ N.
   Global işletme Araştırmaları Kongresi 2015, İstanbul, Turkey, 4 June - 05 July 2015, pp.1-2
8. **Skew Distributions for Fitting Insurance Claims**
   FİDAN KEÇECİ N., SARUL L. S.
   16. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu, Edirne, Turkey, 7 - 12 May 2015, pp.393-394
9. **Spatial Dependence in Financial Data: Importance of the Weights Matrix**
   FİDAN N., Er Ş., Bera A. K.
   The VIII world conference of the Spatial Econometrics Association, Zürih, Switzerland, 11 - 13 June 2014, pp.9
10. **Application of Value at Risk Models (VaR) on Insurance Claim Data**
    FİDAN KEÇECİ N., Sarul L. S.
    9th International Statistics Day Symposium, Antalya, Turkey, 10 - 14 May 2014, pp.29
11. **On the Modelling Zero Mean Squared Returns in Mean Variance Portfolio**
    FİDAN N.
    INFORMS Annual Meeting 2011, United States Of America, 1 - 04 November 2011, pp.367
12. **A Case Study for Portfolio Optimization with Second OrderStochastic Dominance Constraints**
    FİDAN N., Uryasev S., Kuzmenko V.
    INFORMS Annual Meeting 2010, United States Of America, 1 - 04 September 2010, pp.15
13. **Second order stochastic dominance portfolio optimization: practical experience (Invited Paper)**
    FİDAN N., Uryasev S., Kuzmenko V.
    7th Conference on Computational Mangement Science (CMS2010), Austria, 1 - 04 July 2010, pp.2

Other Publications

1. **Bilimsel Araştırma Projelerinin Performansı ve Bilimsel Araştırmaların Niteliklerinden Değerlendirilmesine İlişkin Analitik Bir Yaklaşım - Dinamikler 2008, 9. Proje Yönetimi Kongresi**
   BALABAN M. E., FİDAN N., Şahin S.
   Presentation, 2008

Courses

Machine Learning, Postgraduate, 2021 - 2022, 2020 - 2021, 2019 - 2020
Operations Research, Undergraduate, 2020 - 2021, 2019 - 2020
Operations Research, Undergraduate, 2020 - 2021, 2019 - 2020
OPERATIONS RESEARCH, Undergraduate, 2020 - 2021
Temel Matematik II, Undergraduate, 2020 - 2021, 2019 - 2020, 2018 - 2019
Makine Öğrenmesi, Undergraduate, 2020 - 2021
Business Mathematics, Undergraduate, 2020 - 2021, 2019 - 2020, 2018 - 2019, 2017 - 2018
İş Analitiğinde Matematik Modeller, Postgraduate, 2020 - 2021, 2018 - 2019
Business Mathematics, Undergraduate, 2020 - 2021, 2019 - 2020, 2018 - 2019, 2017 - 2018
Quantitative Decision Making Models, Postgraduate, 2018 - 2019
Bilgisayar Destekli Karar Verme Analizi, Postgraduate, 2018 - 2019
Introduction to R and Decision Models, Undergraduate, 2018 - 2019
Business Mathematics, Undergraduate, 2019 - 2020
Statistics, Postgraduate, 2018 - 2019, 2017 - 2018
Statistics, Postgraduate, 2018 - 2019, 2017 - 2018
Business Mathematics, Undergraduate, 2017 - 2018
Diferansiyel ve Fark Denklemleri, Undergraduate, 2017 - 2018

Metrics

Publication: 33
Citation (WoS): 1
H-Index (WoS): 1

Congress and Symposium Activities

Global İşletme Araştırmaları Kongresi 2015, Attendee, İstanbul, Turkey, 2015
The VIII World Conference of the Spatial Econometrics Association, Attendee, Zürih, Switzerland, 2014
9th International Statistics Day Symposium, 2015, Attendee, Antalya, Turkey, 2014
BCAM/UPV-EHU Course Optimization Models and Methods with Applications in Finance, Attendee, Bilbao, Spain, 2013
Spatial Statistics & Spatial Econometrics, Attendee, Roma, Italy, 2012
INFORMS Annual Meeting 2010, Attendee, Austin, United States Of America, 2011
INFORMS Annual Meeting 2013, Attendee, Charlotte, United States Of America, 2011
Computational Management Science (CMS) 2010, Attendee, Viyana, Austria, 2010

Research Areas

Social Sciences and Humanities, Econometrics, Operational Research, Statistics, Mathematics, Numerical Analysis, Natural Sciences