

RESUME

ORCUN KAYA

ADDRESS

F-W von Steuben Strasse 90/A46
60488 Frankfurt am Main
Germany
Phone: +49-15774744875
Email: orkaya@wiwi.uni-frankfurt.de

PERSONAL DETAILS

Present Citizenship: Turkey/Residence Permit for Germany
Gender : Male
Date of birth: : 26 November 1982

EDUCATION

2007–Present	PhD in Economics Chair of Macroeconomics and Finance Goethe University Frankfurt/Germany School of Economics and Business
2006-2007	Visiting Student Copenhagen University/Denmark Department of Mathematical Economy Thesis: <i>Static Hedging of Barrier Options and Their Robustness to Model Risk</i> . Supervised by Prof Rolf Poulsen
2005-2006	Msc in Financial Mathematics Middle East Technical University/Turkey Department of Financial Mathematics
2001-2005	Bsc in Statistics Middle East Technical University/Turkey Department of Statistics

RESEARCH INTERESTS

- Household Portfolio Allocations
- Financial Econometric Time Series Analysis
- Static Hedging of Path Dependent Options

SCHOLARSHIPS AND HONORS

- 2006 Turkish Scientific and Technique Research Foundation (TÜBİTAK) scholarship for masters student
- 2005 Vodafone Company Scholarship

EMPLOYMENT HISTORY

- 2008 Frankfurt University/DFG Project Assistant
- 2006 Istanbul Stock Exchange/Internship
- 2006 State Planning Organization/Internship

LANGUAGE KNOWLEDGE

- Turkish Native
- English Near native
- German Average

COMPUTER SKILLS

- Knowledge of statistical packages: STATA
- Knowledge of programming languages: R, Matlab