Ilker Arslan, PhD

Istanbul, Turkey
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EDUCATION

PhD, Economics | Izmir University of Economics, İzmir, Turkey

MA, Financial Economics | Izmir University of Economics, İzmir, Turkey

BSc, Industrial Engineering, Honors / Full Scholarship | Bilkent University, Ankara, Turkey

RESEARCH INTERESTS

• Financial Economics and Banking • Credit Risk Analytics • Agent Based Modeling in Finance
•Machine Learning Applications in Finance • Statistical Programming and data Science

PUBLICATIONS

Books

Data Science with Python (in Turkish), Book, 2019, Pusula Publishing, Turkey

Statistical Programming with R (in Turkish), Book, 2015, Pusula Publishing, Turkey

Peer Reviewed Jouırnal Articles

Long Term Impacts of Bank Behavior on Financial Stability. An Agent Based Modeling Approach, the Journal of artificial Societies and Social Simulation, 2016

Does Size of Banks Really Matter? Evidence from Credit Default Swaps Market Data, İktisat İşletme ve Finans, 2014

An Agent Based Modeling Approach to the Check Payments Among SMEs in Turkey, İktisat İşletme ve Finans, 2013

An Empirical Analysis of Turkish Credit Default Swaps, Ekonomik Yaklaşım, 2006

TEACHING EXPERIENCE

Part Time Graduate & Undergraduate Lecturer

Ozyegin University, Istanbul, Turkey   **2019 – Present**

R forFinancial Analysis

Artificial Intelligence in Finance

Bahcesehir Universtiy, Istanbul, Turkey   **2014 – 2020**

Global Financial Markets

Portfolio Management

Risk Evaluation in Banking

PROFESSIONAL EXPERIENCE

Doruk Factoring / Dogan Holding, Istanbul, Turkey
Chief Information Officer   1/2023 - Present
Analytics Director   3/2021 – 1/2023

Experian, Istanbul, Turkey   **11/2019 – 3/2021**
Data Science Research Center Lead / Senior Data Scientist

HSBC, Istanbul, Turkey   **6/2017 – 11/2019**
Credits Risk Analytics Senior Manager

Kibar Holding, Istanbul, Turkey   **12/2014 – 6/2017**
Group Internal Audit Manager

T. Ziraat Bank, Istanbul, Turkey   **2/2014 – 12/2017**
Project Finance Manager

HSBC, Istanbul, Turkey   **6/2013 – 2/2014**
Commercial & corporate Banking Product Manager

T. İs Bank, İzmir, Turkey
Corporate Banking Assistant Manager   6/2008 - 7/2012
Internal Auditor   8/1999 – 6/2008

TECHNICAL PROFICIENCIES

Python, R, Julia, Matlab, Rust, Tensorflow, PyTorch, SQL

AREAS of EXPERTISE

• Machine Learning and Artificial Intelligence • Financial Risk Analytics • Business Analytics and Statistics
• Complex Data Set Analysis • Predictive Modeling • Quantitative Finance