Res. Asst. Emre Yıldırım

Personal Information

Email: emre.yildirim@omu.edu.tr
Web: https://avesis.omu.edu.tr/emre.yildirim

International Researcher IDs
ORCID: 0000-0002-2816-7473
Yoksis Researcher ID: 259124

Education Information

Doctorate, Ondokuz Mayis University, Fen Bilimleri Enstitüsü, İstatistik (Dr), Turkey 2017 - 2020
Postgraduate, Ondokuz Mayis University, Fen Bilimleri Enstitüsü, İstatistik (Yl) (Tezli), Turkey 2014 - 2017
Undergraduate, Ondokuz Mayis University, Fen-Edebiyat Fakültesi, İstatistik Bölümü, Turkey 2010 - 2014

Dissertations

Postgraduate, Çok değişkenli zaman serilerinde bağımlılığın Kapula modellemesi, Ondokuz Mayis University, Fen Bilimleri Enstitüsü, İstatistik (Yl) (Tezli), 2017

Academic Titles / Tasks

Research Assistant, Ondokuz Mayis University, Fen Bilimleri Enstitüsü, 2016 - Continues

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Clustered Bayesian classification for within-class separation**
SAĞLAM F., Yıldırım E., Cengiz M. A.
EXPERT SYSTEMS WITH APPLICATIONS, vol.208, 2022 (SCI-Expanded)

II. **Risk Estimation in Exchange Rate Markets Based on Stochastic Copula Approach**
Terzi E., Yıldırım E., Sarıbacak B., Cengiz M. A.
Discrete Dynamics in Nature and Society, vol.2022, 2022 (SCI-Expanded)

III. **Modeling dependency between industry production and energy market via stochastic copula approach**
Yıldırım E., Cengiz M. A.
Communications in Statistics: Simulation and Computation, vol.51, no.4, pp.2006-2019, 2022 (SCI-Expanded)

Articles Published in Other Journals

I. **FINANCIAL PERFORMANCE ANALYSIS OF NETHERLANDSEREDIVISIE WITH THE HELP OF RESAMPLING METHODS**
ZAMAN T., YILDIRIM E., CİVANBAY H.
ULUSLARARASI HAKEMLİ AKADEMİK VE BEŞERİ BİLİMLER DERGİSİ, no.20, pp.1-20, 2017 (Peer-Reviewed

Journal)

Refereed Congress / Symposium Publications in Proceedings

I. **Portfolio Risk Estimation via ARMA-GARCH Kapula Approach**
YILDIRIM E., CENGİZ M. A.
2nd International Conference on Data Science and Applications, Balıkesir, Turkey, 3 - 06 October 2019

II. **DCC-GARCH-Copula Approach in Modelling Dependencybetween Stock and Government Bonds**
YILDIRIM E., CENGİZ M. A.
2nd International Conference on Data Science and Applications (ICONDATA'19, 3 - 06 October 2019

III. **Determining Dependency between Gold Price and Exchange Rate Using Copula**
YILDIRIM E.
Internatonal Conference on Computational and Statistical Methods in Applied Sciences, Samsun, Turkey, 9 - 11 November 2017

IV. **Estimating Value at Risk for Portfolio Via Copula Approach**
YILDIRIM E.
Internationan Conference on Computational and Statistical Methods in Applied Sciences, Samsun, Turkey, 9 - 11 November 2017

V. **Financial Performance Investigation with the Help of the Bootstrap Method Example of the Eredivisie League**
ZAMAN T., YILDIRIM E.
2nd International Conference on Applied Economics and Finance (İCOAEF 2016), 5 - 06 December 2016

VI. **Sanayi Üretim Endeksleri İle İlgili Temel Değişkenler Arasındaki Bağımlılığın Stokastik Kapula Yaklaşımı ile Modellenmesi**
YILDIRIM E., CENGİZ M. A.
2nd International Conference on Applied Economics and Finance (ICOAEF 2016), Girne, Cyprus (Kktc), 5 - 06 December 2016