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Yaşar Kemal Peştreli
Özyeğin University – Center for Financial Engineering
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Employment History

PhD Researcher	02/2020 -	Özyeğin University, Center for Financial Engineering
Fund Manager, Multi-Asset Funds	09/2018 - 01/2020	BNP Paribas Turkey – TEB Asset Management
Treasury and Financial Markets Specialist	03/2017 - 09/2018	Halkinvest
Credit Risk Management Specialist	08/2016 – 02/ 2017	ING Bank
Quantitative Analyst	01/2014 – 08/2016	Özyeğin University, Istanbul Risk Management Laboratory

Education

PhD in Finance	2018 –	Özyeğin University, Graduate School of Business Thesis Proposal Date: May 2021 "passed" Thesis Title: "Essays On the Estimation of Credit Risk for Sovereigns, Corporations and SMEs"
MS in Financial Engineering and Risk Management	2016-2018	Özyeğin University Thesis Subject: "The Dynamics of Asset Swap Spread in Turkey"
BS in Mathematics	2008-2013	Gebze Technical University

Teaching Experience

Lecturer		
	2022	Introduction to Financial Economics and Statistics (FERM)
Teaching Assistant, Özyeğin University		
	2021	Applied Financial Economics I (FERM), Applied Financial Economics II (FERM), Deep Learning and Machine Learning (FERM)
	2020	Applied Financial Economics I (FERM), Applied Financial Economics II (FERM)

Research Interests

Risk Management, Credit Risk, Fixed Income Securities, Asset Pricing, Financial Econometrics, Data Science, Machine Learning,

Awards, Grants, & Honors

2022 Research grant, "The relationship between pension funds and local bond market volatility in OECD countries", Pension Scholarship Trust, London, United Kingdom, 2022
2018 PhD Scholarship, Özyeğin University
2016 MS Scholarship, Özyeğin University

Work in Progress

"The Determinants of Local Currency Sovereign Risk: Evidence from Emerging Markets" with Levent Güntay

"Credit Risk Management with Missing Information and Unbalanced Panel Data" with Levent Güntay

"Asset Pricing via Machine Learning in Emerging Equity Markets" with Levent Güntay

Skills

Programming and Software Skills

Python, Matlab, R, VBA, Bloomberg, Thomson Reuters Eikon, Matriks

Foreign Language

English

Certificates

2020 CMB Level 3 and CMB Derivatives Certificates (SPK)
2018 IBM Cognitive Class: Data Analysis with Python
2016 EFFAS Summer School: The European Federation of Financial Analysts Societies, Banco Santander, Spain
Courses: Fixed Income, Derivatives Valuation, Portfolio Management