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Öğrenim Bilgisi

Doktora İSTANBUL TEKNİK ÜNİVERSİTESİ 1988-91
FEN-EDEBİYAT FAKÜLTESİ/MÜHENDİSLİK BİLİMLERİ BÖLÜMÜ/UYGULAMALI MEKANİK ANABİLİM DALI
Tez adı: Türbülansa grup teorik bir yaklaşım Tez Danışmanı:(Erdoşan Süleyman Şuhubi)
Yüksek Lisans Naval Postgraduate School 1984-86
Physics
Tez adı: Microscopic measurements Tez Danışmanı:(Donald Walters)
Lisans DENİZ HARP OKULU KOMUTANLIĞI 1976-1980 DENİZ BİLİMLERİ ENSTİTÜSÜ

Görevler

PROFESÖR 2018
BAHÇEŞEHİR ÜNİVERSİTESİ/İKTİSADİ, İDARİ VE SOSYAL BİLİMLER FAKÜLTESİ/İŞLETME BÖLÜMÜ/İŞLETME PR. (İNGİLİZCE) (TAM BURSLU))
PROFESÖR 2006-2018
YEDİTEPE ÜNİVERSİTESİ/TİCARİ BİLİMLER FAKÜLTESİ/YÖNETİM BİLİŞİM SİSTEMLERİ BÖLÜMÜ)
PROFESÖR 2001-2006
İSTANBUL TEKNİK ÜNİVERSİTESİ/FEN-EDEBİYAT FAKÜLTESİ/MÜHENDİSLİK BİLİMLERİ BÖLÜMÜ/UYGULAMALI MEKANİK ANABİLİM DALI)
DOÇENT 1994-2001
İSTANBUL TEKNİK ÜNİVERSİTESİ/FEN-EDEBİYAT FAKÜLTESİ/MÜHENDİSLİK BİLİMLERİ BÖLÜMÜ/UYGULAMALI MEKANİK ANABİLİM DALI)
YARDIMCI DOÇENT1991-1994
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Yönetilen Tezler

Yüksek Lisans

1. SARI ÇİĞDEM, (2016). Wavelet denoising and detrending analysis of gold prices and usd/try exchange rates, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finansal İktisat Anabilim Dalı
2. BLACK JON, (2010). Stokastik modellemesi: İstanbul Menkul Kıymetler Borsası'nın XBANK -Endeksi veU.S. WTI petrol fiyatlar, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finans Anabilim Dalı

3. TERZİ FELEKNAZ DİLEK, (2009). Feynman-kac theorem and its applications, Yeditepe Üniversitesi->FenBilimleri Enstitüsü->Matematik Anabilim Dalı

4. KÜÇÜKURAL ALPER, (2004). Veri madenciliğinin bulanık uzman sistemlerde kullanımı, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

5. ERTANIŞ ERDİNÇ FADIL, (2003). İlişkisel veri tabanı sistemlerinde fonksiyonel ve dereceli bulanık ilişkisorgulama aracı, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

6.OKÇU SEMRA, (2003). Bulanık kümelerin veri madenciliğine uygulanması, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

7. GÜNAL ATİLLA, (2003). Pasif algılayıcı verisi birleştirme ve tehdit değerlendirme, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

8. KEKEVİ İBRAHİM ŞAHİN, (2002). Web servis mimarisinin bir uygulaması, İstanbul Teknik Üniversitesi- >Fen Bilimleri Enstitüsü->Diğer

9. AKKUŞ CEM, (2000). İlişkisel veritabanları üzerinde bulanık sorgulama aracı, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

10. TUTAR CEM, (2000). Veri tabanından bilgi tabanına geçişte bulanık bir araç, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

11. ERKAN ÖZDEN, (2000). Sürekli sistem benzetimi ve diferansiyel denklemler için etkileşimli internet ortamında bir veritabanı yöneticisi, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

12. ÖZAYÇA ELİZABETH CARUANA, (2000). Oracle 8.0.4 veritabanının bir muhasebe modeli uygulaması içindeğerlendirilmesi, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

13. ASAR BAHADIR, (1999). Standart veritabanı sistemlerinde bulanık küme yaklaşımı ile esnek sorgulama, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

14. KIRIŞ AHMET, (1999). Tek serbestlik dereceli lineer olmayan salınıcıların yaklaşık simetrileri ve ilkintegralleri, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

15. YONAR YUSUF BARBAROS, (1999). Genel amaçlı bir bulanık uzman sistem, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

16. BİRLİK MEHMET, (1998). Bir arıza giderme uzman sistem kabuğu (AGUSK) ve CFM56 turbofan jet motor arızaları için bir uygulama, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

17. MURATOĞLU ERZA, (1998). Bulanık çıkarım yöntemleri, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

18. ALTUNKÖK BUKET, (1998). Access 2.0 ile bir veritabanı uygulaması: Faturalama sistemi, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

19. NAZLICA UMUT, (1997). İlişkisel veri tabanı mantığına dayalı sigorta otomasyonu, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

20. MUTLU TANER, (1996). Bulanık olmayan veritabanı sistemleri için bir bulanık sorgulama aracı, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

21. DEMİRCİ AYHAN, (1996). Tıpta uygulamalar için bir karatahta modeli, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

22. KÖŞKER REŞAT, (1995). Helmholtz salınıcısının rezonans durumlarında dallanma analizi, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

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24. SARIBIK HAKAN, (1995). Bir bulanık uzman sistem kabuk prototipi, İstanbul Teknik Üniversitesi->Fen Bilimleri Enstitüsü->Diğer

Doktora

25.YILMAZ ADİL (2020) ADVANCED NONLINEAR AND NONSTATIONARY METHODS FOR THE ANALYSIS OF FINANCIAL TIME SERIES Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finansal İktisat Anabilim Dalı

26.DEMIREL MUSTAFA (2020) , ESSAYS ON MULTIFRACTAL FEATURES OF EMERGING MARKET BONDS AND RELATED MODELS, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finansal İktisat Anabilim Dalı

27. EMRAH ORAL (2019) Development of New Forecasting Strategies using Wavelet Transform (WT), Multiple Wavelet Coherence (MWC) and Multi-Fractal De-trended Fluctuation Analysis (MFDFA) Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finansal İktisat Anabilim Dalı

28.GÜLERCE MUSTAFA, (2018). Identification of increasing relationships between time series by wavelet coherency method and comparison of arma & varma among forecasting methods, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finansal İktisat Anabilim Dalı

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30. BAYRACI SELÇUK, (2015). Time series analysis of the interest rate dynamics with the stochastic, econometric and econophysics models, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Finansal İktisat Anabilim Dalı

Projelerde Yaptığı Görevler:

ARAŞTIRMA PROJESİ

1. NSF INT 0217453 US Turkey Cooperative research program Semi Analytical treatments of Nonlinear Stochastic Dynamical Systems with Application to Control Problems 2002 2005 ,

Yönetici, (2002-2005)

2. Kaotik davranışın analizi, TÜBİTAK PROJESİ, Araştırmacı, 1993-1995 (ULUSAL)

3. uzun ufuk projesi, TÜBİTAK PROJESİ, Araştırmacı, 1991-1993 (ULUSAL)

İdari Görevler

Bölüm Bşk. İSTANBUL TEKNİK ÜNİVERSİTESİ/FEN-EDEBİYAT FAKÜLTESİ/MÜHENDİSLİK BİLİMLERİ BÖLÜMÜ 2004-2006

Dekan CELÂL BAYAR ÜNİVERSİTESİ/MÜHENDİSLİK FAKÜLTESİ 2004-2004

Ödüller

1. Bilim Teknoloji, İSTANBUL TEKNİK ÜNİVERSİTESİ VAKFI, 2001
2. Sedat Simavi Vakfı Fen Bilimleri, Sedat Simavi Vakfı, 1997

Eserler

Uluslararası hakemli dergilerde yayımlanan makaleler:

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ÜNAL GAZANFER (2015). Stochastic symmetries of Wick type stochastic ordinary differential equations. 01/2015 38:1560079.. International Journal of Modern Physics:Conference Series,

38(1560079), Doi: 10.1142/S2010194515600794 (Yayın No: 4463873)

ÜNAL GAZANFER (2014). Explicit solution pocesses for nonlinear dimensional jump diffusion equations. Journal of Nonlinear Mathematical Physics , 17(3), 1-12. (Yayın No: 749039)

ÜNAL GAZANFER (2014). Lie groups in turbulence. Lie Groups and Their Applications, 1(2), 98 (Yayın No: 760436)

BAYRACI SELCUK,ÜNAL GAZANFER (2014). Stochastic interest rate volatility modeling with a continuous time GARCH 1 1 model. journal of computational and applied mathematics, 259, 464-473. (Yayın No: 639716)

TERZİ FDİLEK, ÜNAL GAZANFER, (2013). MULTIFRACTAL BEHAVIOUR IN GOLD PRICES BY USING MF DFAAND WTMM METHODS. INTERNATIONAL JOURNAL OF ECONOMICS AND FINANCE STUDIES, 15(1), 108-118. (Yayın No: 769447)

GÜLBAŞ EZGİ, ÜNAL GAZANFER, (2013). MULTIFRACTAL ANALYSIS OF THE DYNAMICS OF TURKISHEXCHANGE RATE. INTERNATIONAL JOURNAL OF ECONOMICS AND FINANCE STUDIES, 15(1), 98-107. (Yayın No: 769578)

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ÜNAL GAZANFER, SUN JQ (2008). New exact solutions to the Fokker Planck Kolmogorov Equation. Communications in Nonlinear Science and Numerical Experiments, 13, 2051-2059. (Yayın No:749178)

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759684)

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ÜNAL GAZANFER (1994). Travelling waves exhibiting spatio temporal chaos on the surface of a vertically falling thin film. International Journal of Engineering Science, 32(5), 721-742. (Yayın

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ÜNAL GAZANFER (1994). Principal resonances local integrability and chaos in the Kolmogorov Spiegel Sivashinsky equation 30 3 455 472. International Journal of Engineering Science, 30(3), 455-472. (Yayın No: 760253)

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B. Uluslararası bilimsel toplantılarda sunulan ve bildiri kitaplarında (proceedings) basılan bildiriler :

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No:761027)

ÜNAL GAZANFER (2002), "Symmetries of stochastic dynamical systems,and Kolmogorov backward and forward equations" 16th conference on Nonlinear Acoustics (Modern group analysis 9) Moscow state univ., Moscow-Russia.

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Editörlük

Communications in Nonlinear Science and Numerical Experiments (SCI), Dergi, Yayın Kurulu Üyeliği (2001-2018), ELSEVIER