

Nur Asena Gün

Management Engineering

Date of birth: 02.02.1996

Contact

Etiler Mah. Geylani sitesi B5
Blok Daire 3
Beşiktaş/İstanbul
(538) 292 63 51
nurasenagun@gmail.com

Language Skills

Turkish-Mother Tongue
English-Advanced
Korean-Intermediate
Russian-Intermediate
German-B.1 Level

Objective

I have created a career that combines the academia and the industry together through out the following years. While I am a research assistant in Bahçeşehir University in Management Engineering Department, I am also a part of project development team of the university's rectorate office which joins the university and the industry together. My research area focuses on using programming to compute financial analytics such as rating funds using multi attribute decision making and I am planning to further my research by using artificial intelligence and machine learning to predict fund return.

Experience

2020-Present

Research Assistant • Engineering Management • Bahçeşehir University

2022-Present

Strategy Manager • Researcher • Datasurgery Software and Consulting Inc.

2021-Present

Principal Advisor • Freelance • Strategy Loop Advisory Services

2019-Present

Project Development Specialist/Consultant • Rectorate Office • Bahçeşehir University

2019-2019

International Project Development • BAU Technology Transfer Office • Bahçeşehir University

2018-2019

Assistant Brand Manager • Hermes and Dolce & Gabbana • Arcon Cosmetics

2016-2017

Finance and Reporting Assistant • Adriyatik Aviation

Education

- Bahçeşehir University 2014 - 2018
Management Engineering.
Graduated with High Honors.
GPA: 3.43/4.
- University of Applied Sciences of Upper Austria, Wels, Austria 2017
September- 2018 February
Innovative Project Management/Design.
Grades: A-B.
Lectures I have taken at Masters Level;
 - Digital Product Development
 - Innovation Management I&II
 - R&D Controlling
 - Leadership
 - Communication with Intercultural Aspects
- Bahçeşehir University 2020-2023
Industrial Engineering Master's Program.
GPA:3.5/4.0
Thesis Title: A systematical mutual fund rating methodology
with multiple criteria.
- Bahcesehir university 2023-ongoing
Management Engineering Doctorate Program

Internships

2018-2018

Regulatory Affairs Intern • Estee Lauder Companies

2017-2018

Deniz'in Incileri Internship Programme • Denizbank

2016-2018

Project Assistant • Bahcesehir University Engineering Management Dean's Office

-
- N.G., Erzurumlu Y.Ö, Gün N.A., 'Qualitative and quantitative patent valuation methods: A systematic literature review' (2022), World Patent Information,69-102111.

Skills

- Financial analysis,
- Financial technologies,
- Project management,
- Management science,
- Python programming,
- Project writing,
- Team work,
- Decision making systems,
- Marketing,
- Organizational management,
- Teaching,
- Project consultancy.

Projects

- Ocu-hunt (2017) Erasmus KA2 Action
- CaT (Carrier Tree) (2018) Erasmus KA2 Action
- University Business Collaboration Platform (UNIBUS) (2018) Erasmus KA2 Action
- Transversal Model for Migrants (2019) Erasmus KA2 Action
- Career Comeback Support for Women (2019) Erasmus KA2 Action
- IPA Competitive Sectors Programme IN-COOP Project (2019)
- 2244 Sector Doctorate Programme (2020) - 5 different accepted proposals-Huawei, Kariyer.net, NetRD, Adesso and Trendyol
- BAU Future Campus Technopark Ministry Project (2021)
- Horizon Twinning Net4Migration (2021)
- Erasmus Mundus Design Measures MiDiGo Project (2022)
- Horizon Heritage Thalia Project (2022)
- Horizon Europe Sparks Project (2022).

References

Professor F. Tunç Bozbura- Bahçeşehir University Vice President,
tunc.bozbura@eng.bau.edu.tr

Prof. Yaman Ömer Erzurumlu, Bahçeşehir University Dean of Engineering Management Department, yamanomer.erzurumlu@eng.bau.edu.tr

Thesis Abstract

Thesis Title: An Alternative Approach to Mutual Fund Rating Systems: A Case Study of Turkish Mutual Fund Market

The primary objective of this thesis was to devise a standardized, comprehensive approach to mutual fund performance rating, leveraging a variety of financial ratios to achieve a more nuanced and accurate assessment of fund performance. This goal emerged in response to an identified gap in existing fund rating systems, which largely lack a holistic approach and often fail to consider all critical aspects of fund performance. This study centered specifically on the mutual fund market in Turkey, a growing sector of the global economy with over 3.7 million investors and a mutual fund market exceeding 1 trillion Turkish Liras.

The research problem this thesis sought to address stems from the complexity and inconsistency that currently characterizes mutual fund rating systems. For many individual investors who lack specialist financial training, navigating this complex landscape and choosing the most advantageous investment from a wide array of mutual funds can pose a daunting task. This difficulty is further amplified by the fact that relatively few companies provide fund rankings, each with its unique methodology that doesn't necessarily account for all vital components of fund performance. Consequently, there is a pressing need for standardization in mutual fund rating systems, a need this study aimed to meet.

The research methodology developed for this study involved a unique combination of financial ratio analysis, the entropy method for multi-attribute decision making, and the Simple Additive Weighting (SAW) methodology. These techniques were chosen for their proven ability to capture a variety of performance criteria (70 in total for this study), thereby enabling a comprehensive evaluation of each fund. To streamline and automate the calculation process, we developed a Python program to automate performance ratio calculations. This technological integration not only enhanced the efficiency of the methodology but also increased the accessibility and understandability of fund ratings for individual investors, who typically struggle with the complexity of traditional rating systems.

This methodology was applied to historical data, leading to the creation of several investment scenarios. Each scenario constituted a portfolio built using the top-rated funds as determined by our novel rating methodology. These portfolios were then benchmarked against commonly referenced investment benchmarks such as Gold, USD, EUR, and BIST30. We also established a mixed portfolio from these investment tools, providing an additional comparative benchmark.

The findings from this comparative analysis were enlightening. Portfolios established using our proposed rating system demonstrated more return and stable growth, showed resilience against the risks associated with volatile market fluctuations, and provided better investment guidance for individual investors navigating the Turkish mutual fund market. These outcomes provide persuasive evidence of

the real-world applicability and potential benefits of our holistic fund rating approach.

The study represents a significant contribution to the extant body of knowledge in the field and has important implications for practice. First, by introducing a more comprehensive and innovative approach to mutual fund rating, the study equips investors with the tools they need to make informed investment decisions. Second, the combination of established decision-making methodologies within the study's unique framework enhances the robustness and reliability of mutual fund ratings, resulting in more trustworthy and insightful outcomes for investors.

Furthermore, the thesis signals an important step towards the technological advancement of financial analysis. The integration of a Python program to automate the calculation of performance ratios not only maximizes efficiency but also greatly improves accessibility and understandability for individual investors, thus democratizing access to sophisticated financial analysis. In addition, the robustness and reliability of the proposed mutual fund rating system contribute to promoting market growth and stability and, ultimately, strengthen the health of Turkey's financial sector.

Though this study focused primarily on the Turkish mutual fund market, its methodology and findings are transferable and could be applied to other markets. As such, it lays the groundwork for further studies in this area and can be considered a potential blueprint for similar research in different contexts. It is hoped that future research will refine this model and broaden its application to other markets, thus extending the influence and impact of this study.