Cenk C. Karahan

Contact Information

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Research Interests

Quantitative Finance, Financial Derivatives, Portfolio Management, Asset Pricing, Risk Management, Stochastic Models in Finance

Current Position

Boğaziçi University, Bebek, Istanbul, TURKEY

Assistant Professor of Finance, Department of Management

Education

University of Southern California, Los Angeles, CA, USA

Ph.D., Industrial and Systems Engineering, August 2011

Minor in Finance
Dissertation Topic: "Two Stochastic Control Problems in Finance: American Options and Illiquid Investments"
Advisor: Sheldon M. Ross

M.S., Engineering Management, May 2006

GPA 3.97/4.00

B.S., Industrial and Systems Engineering, May 2004

Minors in Cinema-Television and Business Administration
GPA 3.80/4.00 Magna Cum Laude
Top of the graduating class in the department

Honors and Awards

USC Industrial and Systems Engineering Dept. Student of the Year Award, 2004
Member of USC W.V.T. Rusch Undergraduate Engineering Honors Program, 2002-2004
USC School of Engineering Dean's list, 2001-2004
USC Renaissance Scholar (for breadth and depth of academic studies), 2004
Recipient of Turkish Government Scholarship for education in the U.S., 2000-2004
Ranked **3**rd nationally among **1.5 million** students, University Entrance Exam, Turkey, 1999

Academic and Teaching Experience

University of Southern California, Department of Industrial and Systems Engineering, Los Angeles, CA, USA

Teaching Assistant, Fall 2004 - Spring 2011
Assisted professors in running discussion sessions, grading exams, papers and homeworks
Classes include Stochastic Processes, Financial Engineering, Engineering Economics etc.

Research Papers

"Pricing American Options via Monte Carlo Simulation:A New Heuristic Approach for Constructing the Exercise Frontier" (with Sheldon M. Ross), submitted to *Journal of Derivatives*

Papers in preparation

"Optimal Redemption Policies for Illiquid Investments" *in preparation*
"Optimal Time to Put an Illiquid Asset on the Market" *in preparation*

Other Work Experience

Radiant Productions, Santa Monica, CA USA
Development Intern, Spring 2004

Lightstorm Entertainment, Santa Monica, CA USA
Development Intern, Fall 2003

Activities

Writer, Director, Producer of Short Films

The Prophecy (6 min), May 2004
What Can Mr. Brown Do for You? (13 min) , June 2006
John Doe 101 (27 min), July 2007

Technical Skills

Matlab (Advanced), C/C++ (Beginner), Microsoft Office Applications