

Cihangir Kan, Ph.D.

Curriculum Vitae

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Personal Information

Identity Number 28987118600
Date of Birth 22.07.1984
Place of Birth Izmir/Turkey
Marital Status Single
Military Service Completed - 24.12.2014

Academic Positions

2015–present **Lecturer**, *Xi'an Jiaotong-Liverpool University*, Suzhou, China, In Department of Mathematical Sciences.
2011–2015 **Teaching Assistant**, *Izmir University of Economics*, Izmir, Turkey, In Department of Mathematics.
2006–2011 **Research Assistant**, *Izmir University of Economics*, Izmir, Turkey, In Department of Mathematics.
Visiting Professor, *Atilim University*, Ankara, Turkey, December, 2019-March, 2020.

Education

2009–2015 **Ph.D.**, *Izmir University of Economics*, Izmir, 3.79/4.00.
Applied Mathematics and Statistics
2006–2009 **M.Sc.**, *Izmir University of Economics*, Izmir, 3.68/4.00.
Applied Statistics
2006–2007 **M.Sc.**, *Izmir University of Economics*, Izmir.
Guest Student in Financial Mathematics
2002–2006 **B.Sc.**, *Izmir University of Economics*, Izmir, 3.25/4.00.
Mathematics
2002–2006 **B.Sc.**, *Izmir University of Economics*, Izmir, 3.03/4.00.
Double Major in Economics

Research Fields

-Engineering Reliability
-Applied Mathematics
-Operational Research
-Stochastic Modeling
-Applied Probability
-Computational Mathematics

Ph.D. Thesis

title *Signature Based Reliability Analysis of Systems*
supervisor Prof. Dr. Ismihan Bayramoglu and Prof. Dr. Serkan Eryilmaz

Master Thesis

title *The Signature of Coherent Systems and Its Application to Consecutive k-within-m-out-of-n Systems*
supervisor Prof. Dr. Serkan Eryilmaz

Publications

- S. Eryilmaz and C. Kan, *Reliability based modeling and analysis for a wind power system integrated by two wind farms considering wind speed dependence*. Reliability Engineering and System Safety, Accepted-2020(SCI).
- M. Ozkut and C. Kan, *On the coherent systems subject to Marshall-Olkin type shocks*. Mathematical Sciences and Applications E-Notes 8 (1), Pages: 185-192, 2020(ULAKBIM).
- C. Kan and M. Ozkut, *Analysis of Joint Reliability Importance in Linear m -Consecutive- k,l -out-of- $n:F$ System*. Communications Faculty of Sciences University of Ankara Series A1 Mathematics and Statistics 69 (1), Pages: 699-716, 2020(SCI-ULAKBIM).
- S. Eryilmaz and C. Kan, *A new shock model with a change in shock size distribution*. Probability in the Engineering and Informational Sciences, Pages: 1-15, 2019(SCI).
- S. Eryilmaz and C. Kan, *Reliability and optimal replacement policy for an extreme shock model with a change point*. Reliability Engineering and System Safety Volume 190, October 2019, 106513, 2019(SCI).
- S. Kodicherla, C. Kan, and R. Nanduri, *Likelihood of wind energy assisted hydrogen production in three selected stations of Fiji Islands*. International Journal of Ambient Energy, Pages: 1-25, 2018(SCI).
- C. Kan, *A Note on Circular m -consecutive- k -out-of- $n:F$ Systems*. Springer International Publishing AG 2018, M. Tez and D. von Rosen (eds.), Trends and Perspectives in Linear Statistical Inference, Contributions to Statistics, Pages:131-142, 2018(Book Chapter).
- C. Franko, M. Ozkut, and C. Kan, *Reliability of coherent systems with a single cold standby component*. Journal Of Computational And Applied Mathematics Volume: 281, Pages: 230-238, 2015(SCI).
- C. Kan, C. Franko, and M. Ozkut, *Reliability and Some Characteristics of Circular Consecutive k -within- m -out-of- $n:F$ System*. Communications in Statistics - Simulation and Computation Volume: 43, Number:5, Pages: 1078-1093, 2014(SCI).
- S. Eryilmaz and C. Kan, *Dynamic Reliability Evaluation of Consecutive k -within- m -out-of- $n:F$ System*. Communications in Statistics - Simulation and Computation Volume: 40, Number:1, Pages: 58-71, 2011(SCI).
- S. Eryilmaz, C. Kan, and F. Akıcı, *Consecutive k -within- m -out-of- $n:F$ system with exchangeable components*. Naval Research Logistics Volume: 56, Number:6, Pages: 503-510, 2009(SCI).
- S. Eryilmaz, G. Y. Tütüncü, C. Kan, and F. Akıcı, *Reliability of consecutive k -out-of- n systems in a change point problem, Operational Research and Industrial Engineering in a National Conference*. 3rd International Conference On Economics: Emerging Economic Issues In A Globalizing World, İstanbul, 2008.

Talks and Presentations

- C.Kan. (2019) Run Shock Models with a change point in shock size distribution. Recent Advances in Probability and Statistics: An International Conference in Honor of Ismihan Bayramoglu (Bairamov) for His 60th Birthday, Istanbul-Turkey (RAPS 2019)
- C.Kan. (2019) Shock Models with a change point in shock size distribution. 11th International Conference on Mathematical Modelling in Reliability, Hong Kong-China (MMR 2019)
- C.Kan. (2019) Extreme Shock Model with a change point in shock size distribution. International Workshop on Survival and Reliability Analysis, Suzhou-China
- C.Kan. (2018) Joint Reliability Importance in coherent Systems with applications. 18th International Conference on Mathematical Methods in Science and Engineering, Cadiz-Spain (CMMSE 2018)
- C.Kan. (2017) Reliability and Joint Reliability Importance in a m -consecutive- k,l -out-of- $n:F$ System. 10th Mathematical Methods in Reliability, Grenoble-France (MMR2017)
- C.Kan. (2017) Joint Reliability Importance in a m -consecutive- k,l -out-of- $n:F$ System. 3rd International Researchers, Statisticians and Young Statisticians Congress, Konya-Turkey (IRSYSC2017, As chairman)
- C.Kan. (2016) A note on m -consecutive- k -out-of- $n:F$ systems. International Conference on Trends and Perspectives in Linear Statistical Inference, Istanbul-Turkey (LINSTAT'17)

- C.Kan. (2016) Act as discussant at 1st China Derivatives Markets Conference. Paper named 'Pricing of Contingent Convertible Bonds Based on Copulas and Bivariate Simulation', Suzhou-China
- C.Kan. (2015) Reliability and Some Characteristics of Circular Consecutive k -within- m -out-of- n :F System. 30th European Meeting Of Statisticians, Amsterdam-Holland
- C.Kan. (2015) A note on circular m -consecutive- k , l -out-of- n :F systems. 9th Mathematical Methods in Reliability, Tokyo-Japan (MMR2015)
- C.Franko , M.Özkut and C.Kan. (2010) Reliability Optimization of Series- k -out-of- n Systems Using a Genetic Algorithm. 24th European Conference On Operational Research, Lisbon-Portugal
- M.Özkut , C.Kan. (2010) Signature based analysis of consecutive- k systems. 28th European Meeting Of Statisticians, Piraeus-Greece

Teaching Experience

Undergraduate Level	Introduction to Financial Mathematics, Introduction to Probability and Statistics, Statistics for Business, Calculus, Fundamental of Mathematics, Stochastic Processes, Introduction to Differential Equations
Graduate Level	Mathematics Softwares and Research Methods, Theory of Copula and Its Applications in Finance, Reliability Theory

Student Supervisions at Xi'an Jiaotong-Liverpool University

- Member of the Departmental Progress Committee - since 2016
- Member of the Student Staff Liaison Committee - since 2017
- Summer Undergraduate Research Fund (SURF) project - Principal Supervisor - 2019
- Summer Undergraduate Math (SUM) project - Principal Supervisor - 2017
- 2015-2020 Academic Advisee - 40 students
- 2019-2020 Final Year Project advisor - 4 students
- 2018-2019 Final Year Project advisor - 4 students
- 2018-2019 Master Thesis co-examiner - 2 students - Titles: 'Prediction of Sales by Machine Learning' and 'Monte Carlo and Quasi-Monte Carlo Methods in Option pricing'
- 2017-2018 Final Year Project advisor - 1 student
- 2017-2018 Final Year Project co-advisor - 3 students
- 2016-2017 Master Thesis co-examiner - 2 students - Titles: 'Applying Importance sampling method in portfolio credit risk' and 'Deep Learning for Predicting Financial Time Series'
- 2016-2017 Final Year Project advisor - 2 students
- 2016-2017 Final Year Project co-advisor - 2 students
- 2015-2016 Final Year Project advisor - 2 students
- 2015-2016 Final Year Project co-advisor - 3 students

Other Teaching Activities at Xi'an Jiaotong-Liverpool University

- 2020(Spring) Module Leader - MTH202 Introduction to Financial Mathematics - 85 students
- 2020(Fall) Module Leader - MTH202 Introduction to Financial Mathematics - 152 students
- 2020(Fall) Internal Moderator - MTH125 Introduction to Analysis for Financial Mathematics - 389 students
- 2019(Spring) Module examiner - MTH202 Introduction to Financial Mathematics - 35 students
- 2019(Spring) Internal Moderator - MTH206 Statistical Distribution Theory - 217 students
- 2019(Fall) Module co-examiner - MTH113 Introduction to Probability and Statistics - 800 students
- 2019(Fall) Internal Moderator - MTH203 Operational research: Probabilistic models - 151 students
- 2018(Spring) Module examiner - MTH202 Introduction to Financial Mathematics - 47 students
- 2018(Spring) Internal Moderator - MTH206 Statistical Distribution Theory - 176 students
- 2018(Fall) Module co-examiner - MTH113 Introduction to Probability and Statistics - 700 students
- 2018(Fall) Internal Moderator - MTH203 Operational research: Probabilistic models - 147 students
- 2017(Spring) Module examiner - MTH202 Introduction to Financial Mathematics - 45 students
- 2017(Spring) Internal Moderator - MTH206 Statistical Distribution Theory - 140 students
- 2017(Fall) Module co-examiner - MTH113 Introduction to Probability and Statistics - 615 students

- 2017(Fall) Internal Moderator - MTH203 Operational research: Probabilistic models - 143 students
- 2016(Spring) Module Examiner - MTH202 Introduction to Financial Mathematics - 173 students
- 2016(Spring) Internal Moderator - MTH206 Statistical Distribution Theory - 125 students
- 2015(Fall) Internal Moderator - MTH101 Engineering Mathematics I - 489 students

Professional Service

- . Served as editorial assistant at Istatistik: Journal of the Turkish Statistical Association, 2011-2017
- . Serving as editor at Istatistik: Journal of the Turkish Statistical Association, since 2018
- . Member of Staff Student Liaison Committee (SSLC), Xi'an Jiaotong-Liverpool University - since 2017
- . Member of Research Institute of Quantitative Finance, Xi'an Jiaotong-Liverpool University - since 2016
- . Member of Departmental Progress Committee, Xi'an Jiaotong-Liverpool University - 2016-2017
- . Serving as reviewer for many known journals such as IEEE-Transactions on Reliability, Communications in Statistics-Theory and Methods, Communications in Statistics-Simulation and Computation, International Journal of Quality Engineering and Technology (IJQET), Journal of computational and applied mathematics (JCAM), ASCE-ASME Journal of Risk and Uncertainty in Engineering Systems Part B (ASME).
- . Served as a member of committee of planning and scheduling of courses in IUE between 2012 - 2014
- . Served as member of organizing committee of following conferences, workshops and symposiums:
 - Committee Member of 2nd International Conference on Advanced Algorithms and Control Engineering (ICAACE 2019), Guilin-China - April 2019
 - Organizing Committee Member of Workshop on Financial Mathematics and Actuarial Science, XJTLU, Suzhou-China - December 2017
 - Organizing Committee Member of Workshop on Quantitative Finance and Actuarial Science, XJTLU, Suzhou-China - April 2017
 - Organizing Committee Member of Workshop on Financial Mathematics and Actuarial Science, XJTLU, Suzhou-China - December 2016
 - Committee Member of 1st Workshop on Quantitative Finance, XJTLU, Suzhou-China - May 2016
 - 5th Workshop on Differential Equations and Applications - September 2011
 - Workshop on Global Optimization - July 2011
 - Workshop on Order Statistics, Statistical Inference and Ranked Set Samples - June 2011
 - Symposium on Biomathematics and Ecology Research and Education - June 2009
 - Statistical Methods in Reliability and Quality - June 2008

Honors, Awards and Scholarships

- 2009-2014 TUBITAK-BIDEB 2211 Domestic PhD. Scholarship
- 2009-2014 Izmir University of Economics(IUE) Doctorate Tuition Fee Waiver
- 2006-2009 IUE Master's Tuition Fee Waiver
- 2002-2006 IUE Bachelor's Tuition Fee Waiver
- 2015 IUE Promotion Award for Scientific Publications
- 2014 IUE Promotion Award for Scientific Publications
- 2011 IUE Promotion Award for Scientific Publications
- 2009 IUE Promotion Award for Scientific Publications
- High Honor Ph.D. Graduate of IUE with a GPA 3.79/4.00
- High Honor M.Sc. Graduate of IUE with a GPA 3.68/4.00
- Honor Graduate of IUE with a GPA 3.25/4.00

Certificates

-“YOKDIL English Certificate with score 85/100” obtained from Higher Education Board in Turkey, 27.07.2017

-“Certificate of Achievement Quiz” obtained from Xi’an Jiaotong Liverpool University, in 2016

-“Certificate of Pedagogical Formation” obtained from Dokuz Eylul University Buca Faculty of Education in August 2014

-“Database Design and Programming with SQL” obtained from Izmir University of Economics in September 2009

Languages

English Advanced

Undergraduate and graduate courses were in English.

German Pre-Intermediate

In undergraduate degree, German was taken as a second foreign language.

Chinese Beginner

Survival Level.

Computer skills

Mathematical Maple, Mathcad, Matlab

Web Design Frontpage, Dreamweaver, Photoshop

Statistical SPSS, E-views

Programming MS Visual Studio, Borland C++

Document Creating \LaTeX , Scientific Word, MS Office, Asc Timetable

Academic References

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