

ILTER SAYGIN

2550 Yeager Road, Apt. 4-11
West Lafayette, IN 47906
Phone: +1 (765) 413-6431
isaygin@purdue.edu

Objective

To obtain a full-time position in the finance industry that will allow me utilize my strong analytical and computational skills in order to contribute effectively in a company setting.

Education

PURDUE UNIVERSITY

West Lafayette, IN
(expected) May '07

M.S. in Statistics with Computational Finance Specialization

- **Projects:** European option pricing using Monte Carlo methods. Lattice and Finite Difference Methods in option pricing. American option pricing by solving the Free-Boundary Problem with the Moving Boundary Approach.
- **Coursework:** Stochastic Processes, Mathematics of Finance, Simulation Design and Analysis, Design and Analysis of Financial Algorithms, Portfolio Management, Mathematical Statistics, Time Series, Linear/Nonlinear Regression and Game Theory.
- GRE Quantitative: 800/800, GPA: 3.40/4.00

M.S. in Electrical and Computer Engineering (*with thesis*)

Dec '04

Thesis titled "On the Performance of Particle Filters", GPA: 3.67/4.00

MIDDLE EAST TECHNICAL UNIVERSITY (METU)

Ankara, Turkey

B.S. in Electrical Engineering

June '02

Minor degree in Mathematics, GPA: 3.70/4.00

Honors

- Meisner Graduate Fellowship, Purdue University School of Electrical and Computer Engineering
- Isbank Award (ranked 39th among 1 million students in the nation wide University Placement Exam)

Work Experience

Academic

Department of Mathematics, Purdue University, IN

Teaching Assistant (20 hr/wk)

Aug '05 – present

Taught freshman Algebra and Trigonometry. Conducted recitations for Calculus I and Multivariate Calculus

School of Electrical and Computer Engineering, Purdue University, IN

Teaching Assistant (20 hr/wk)

Aug '03 – Dec '04

Conducted recitations for junior level Signals and Systems and graduate level Digital Signal Processing courses

Research Assistant (10 hr/wk)

Aug '02 – Aug '03

- Studied Filtering and Estimation with focus on Sequential Monte Carlo Methods
- Completed the theoretical analysis and implemented simulations for performance comparison between Particle Filters and Kalman Filter variants.

Industrial

Aselsan Inc. Multi Product Electronics Company, Ankara, Turkey

Intern in System Technologies Division

June '01

Gained practical knowledge on Kalman Filter usage in radar target detection applications

Scientific and Technical Research Council of Turkey, Ankara, Turkey

Intern in IT and Electronics Research Institute

July '00

Completed a multiplexer device layout design with members of VLSI Design Group

Computer Skills

Competent in Matlab, C, C++, R and SAS. Familiar with Perl and UNIX.