Melih İşeri

Curriculum Vitae

Ann Arbor, MI, 48103
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Work Experience

2023- Assistant Professor of Mathematics (non-tenure track), *University of Michigan*

Education

2017–2023 **Ph.D.**, *University of Southern California*, Mathematics
– Advisor: Prof. Jianfeng Zhang

2012–2017 **B.S.**, *Bogazici University*, Physics
– Advisor: Prof. Muhittin Mungan

Research Interests

Games, learning, geometric set valued analysis, stochastic controls, math finance

Publications

2025 M. İşeri, & E. Bayraktar. **The Learning Approach to Games**, *arXiv:2503.00227*

2023 M. İşeri, & J. Zhang. **Set Valued HJB Equations**, *arXiv:2311.05727*

2021 M. İşeri, & J. Zhang. **Set Values for Mean Field Games**, *Transactions of the American Mathematical Society*

2016 M. İşeri, D. Kaspar, & M. Mungan. **Depinning as a coagulation process.** Europhysics Letters, *(designated Editor's Choice, appeared on Highlights of* 2016*)*

Award

2022 USC Math Research Award
Edward and Dolores Blum

Refereed for

– Numerical Algebra, Control and Optimization
– Stochastics and Dynamics
– Applied Mathematics and Optimization
– SIAM Journal on Financial Mathematics
– Stochastics

Presentations

2025 **SIAM**, Financial Mathematics and Engineering, *Set Valued PDEs and Games*

2025 **Temple University**, *Set Valued PDEs and Games*

2025 **University of Michigan**, Financial and Actuarial Mathematics, *The Learning Approach to Games*

2024 **Rutgers University**, Equilibrium Summer School, *Set Valued HJB Equations*

2024 **SIAM Annual Meeting**, *Set Valued HJB Equations*

2024 **The University of British Columbia**, New Trends and Challenges in Stochastic Differential Games Workshop, *Set Valued HJB Equations*

2023 **Florida State University**, Financial Mathematics Seminar, *Set Values of Mean Field Games*

2023 **University of Michigan**, Financial and Actuarial Mathematics, *Set Valued HJB Equations*

2023 **Western Conference on Mathematical Finance**, *Set Valued HJB Equations*

2023 **Columbia University**, Mathematical Finance Seminar Series, *Set Valued HJB Equations*

2022 **University of Michigan**, Financial and Actuarial Mathematics, *Set Valued HJB Equations*

2022 **University of Southern California**, Probability and Statistics Seminar, *Set Valued HJB Equations*

2022 **Bilkent University**, Fifth International Conference on Set Optimization with Applications to Economics, Finance, Statistics and Game Theory, *Set Valued HJB Equations*

2021 **University of Southern California**, Probability and Statistics Seminar, *Set Values for Mean Field Games*

2021 **Humboldt-Universität zu Berlin**, 6th Berlin Workshop for Young Researchers in Math Finance, *Set Values for Mean Field Games*

2021 **SIAM**, Conference on Financial Mathematics and Engineering, *Set Values for Mean Field Games*

2016 **Institute of Theoretical Physics**, 6th Warsaw School of Statistical Physics, *Depinning as a Coagulation Process*, Poster presentation

2015 **APS** Mirror Conference, Istanbul, *Depinning and the Smoluchowski Equation*

2014 **21th Statistical Physics Days**, Kayseri, *Numerical Study of Avalanche Sizes in a Model Exhibiting Dynamic Criticality*

2014 **APS** Mirror Conference, Istanbul, *Study of Avalanche Sizes in a Model Exhibiting Dynamic Criticality*

Computer Skills

Languages Python,LaTeX,C,Matlab,Django

Python Library D. Kaspar and M. İşeri. **kmtoy: Python package for 'Depinning as a coagulation process'.** (2016) , *DOI: 10.7301/Z0668B3H*

GitHub github.com/melihiseri