

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

Mean field games, set valued analysis, stochastic controls, mathematical finance

Publications

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

2021 M. İşeri, & J. Zhang. **Set Values for Mean Field Games**, *arXiv:2107.01661*.

2016 M. İşeri, D. Kaspar, & M. Mungan. **Depinning as a coagulation process**. *EPL (Europhysics Letters)*, 115(4), 46003, (*designated Editor's Choice, appeared on Highlights of 2016*).

Award

2022 USC Math Research Award.
Edward and Dolores Blum

Presentations

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 Defense at USC, *Set Values for Mean Field Games and 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 USC Probability and Statistics Seminar, *Set Valued HJB Equations*.
- 2022 5th International Conference on Set Optimization with Applications to Economics, *Set Valued HJB Equations*.
- 2021 USC Probability and Statistics Seminar, *Set Values for Mean Field Games*.
- 2021 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 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*.

Refereeing for

- Numerical Algebra, Control and Optimization
- Stochastics and Dynamics

Computer Skills

Languages Python, L^AT_EX, C, Matlab, Django.

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

Languages

Turkish Native speaker.
 English Excellent command.
 Russian Beginner.