Semih Onur Sezer

Faculty Member
Industrial Engineering and Mathematics

PhD: Princeton University
Website: people.sabanciuniv.edu/sezer
Email: sezer@sabanciuniv.edu

Keywords: Applied probability, statistics, stochastic processes. Martingales, Markov processes, Lévy processes, random measures. Optimal stopping, stochastic optimal control.

Sabancı Universitesi
FACULTY OF ENGINEERING AND NATURAL SCIENCES

Applied probability, statistics, and optimization

Stochastic optimal control and optimal stopping

- Sequential Analysis problems for making inference from sequential data
- Change detection problems for continuous and discrete time processes
- Detecting a change in the local characteristics of a stochastic process
- Hypothesis testing problems for continuous and discrete time process
- Testing the properties of the observed stochastic processes
- Effects of parameter misspecification in sequential analysis problems
- Revenue management from an optimal stopping and stochastic control perspective
- Finding optimal closing times of fares in airline revenue management
- Optimal dynamic exit times in spare parts management
- Comparison of static and dynamic exit decisions
- Parameter estimation and control for some inventory policies