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After a BS degree from Middle East Technical University, Prof. Baruk Saltoğlu completed his MA degree at the University of Guelph Ontario Canada and completed his PhD in financial econometrics at the University of Essex UK. He became a full Professor in 2003 and teaching at Bogazici University since 2007. In 2001 he had co-founded a risk management software company and has been serving as a CEO in this technology firm. Through his company (Risk Software Technology) Prof. Saltoğlu served around forty companies of financial risk management. He has also consulted for Turkish Capital Market Board and Banking Supervisory Authorities. His research interests are financial econometrics, derivative pricing, financial risk management and behavioural finance. His papers appeared in Quantitative Finance, Physica A, Japan and the World Economy, Journal of Forecasting.