Karen Vahan Gasparyan

kgasparyan@ysu.am

**Faculty of Mathematics and Mechanics**
Chair of Probability Theory and Mathematical Statistics
Associate professor

## Education

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|---|---|
| **Institution** | Yerevan State University |
| **Faculty** | Faculty of Mechanics and Mathematics |
| **Date** | 1968 - 1973 |
| **Degree name** | Qualified specialist |

## Scientific Rank/degree

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| **Institution** | Yerevan State University |
| **Date** | 2005 |
| **Degree name** | Associate professor |
| **Specialty** | Physico-mathematical sciences |

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|---|---|
| **Institution** | Vilnius State University named after V.Kapsukas |
| **Date** | 1988 |
| **Degree name** | Candidate |
| **Specialty** | Physico-mathematical sciences |
| **Scientific Supervisor** | Leonid Galchouk |
| **Research Topic** | Some Questions of the Theory of Optional Semimartingales |

## Language skills

Հայերեն Русский English

## Scientific interests

- The General Theory of Random Processes without "usual" conditions
- Stochastic Analysis and Theory of Optional Martingales
- Statistics of Martingale-type Processes
- Analysis of Financial Time Series
- Stochastic Finansial Mathematics

## Membership

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| **Institution** | Scientific Council of the Faculty of Mathematics and Mechanics of Yerevan State University |
| **Period of time** | 2015 till now |

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| **Institution** | Methodical council of the faculty of Mathematics and Mechanics of Yerevan State University |
| **Period of time** | 2000 - 2015 |

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| **Institution** | Armenian Mathematical Society |
| **Period of time** | 1989 till now |

## Other information

1978 to 1980 post-graduate student of Armenian Research Institute of Energy, speciality - Probabylity Theory and Mathematical Statistics, supervisor - senior researcher of the laboratory of Mathematical Statistics of the Moscow State University Leonid Galchouk. 1979 to 1980 trainee - researcher of the laboratory of Mathematical Ststistics of the Moscow State University (head of laboratory academican A.N.Kolmogorov).

## Publications

*Article*

**Interval forecasting of garch-type models using the logic behind of the risk metric forecasting method**

Gasparyan K.V., Khachatryan L.K.

Вестник Российско-Армянского Университета: гуманитарные и общественные науки 2017 7-14

*Manual*

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2017 208

*Conference*

**THE STOCHASTIC CALCULUS IN NONSTANDARD PROBABILITY SPACES**

GASPARYAN K. V.

*Conference*

**The optional strong martingales and supermartingales**

Karen Gasparyan