Karen Vahan Gasparyan

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

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Education

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

Scientific Rank/degree

Institution	Yerevan State University
Date	2005
Degree name	Associate professor

Date	1988
Degree name	Candidate
Scientific Supervisor	Leonid Galchouk
Research Topic	Some Questions of the Theory of Optional Semimartingales

Language skills

Հայերեն Русский English

Membership

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

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

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

Conference
THE STOCHASTIC CALCULUS IN NONSTANDARD PROBABILITY SPACES
GASPARYAN K. V.
2019 22
http://amu.sci.am/archives/category/conferences?lang=en_us

Conference
The optional strong martingales and supermartingales
Karen Gasparyan
2018 11-13
http://mania-100-tbilisi-2018.tsu.ge/leng/1/8

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

Study manual
ՎԻՃԱԿԱԳՐՈՒԹՅԱՆ ԽՆԴԻՐՆԵՐԻ ԺՈՂՈՎԱԾՈՒ
Կ. Վ. Գասպարյան
2017 208