Karen Vahan Gasparyan

✉ kgasparyan@ysu.am

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

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
Specialty	Physico-mathematical sciences

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

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

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