

# Karen Vahan Gasparyan

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## Faculty of Mathematics and Mechanics

Հավանականությունների տեսության և մաթեմատիկական վիճակագրության  
ամբիոն

Associate professor

## 🎓 Education

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

## 🎓 Scientific Rank/degree

<b>Institution</b>	Yerevan State University
<b>Date</b>	2005
<b>Degree name</b>	Associate professor
<b>Specialty</b>	Physico-mathematical sciences

<b>Institution</b>	Vilnius State University named after V.Kapsukas
<b>Date</b>	1988
<b>Degree name</b>	Candidate
<b>Specialty</b>	Physico-mathematical sciences
<b>Scientific Supervisor</b>	Leonid Galchouk
<b>Research Topic</b>	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 Financial Mathematics

## 👥 Membership

<b>Institution</b>	Scientific Council of the Faculty of Mathematics and Mechanics of Yerevan State University
<b>Period of time</b>	2015 till now
<b>Institution</b>	Methodical council of the faculty of Mathematics and Mechanics of Yerevan State University
<b>Period of time</b>	2000 - 2015
<b>Institution</b>	Armenian Mathematical Society
<b>Period of time</b>	1989 till now

## Other information

1978 to 1980 post-graduate student of Armenian Research Institute of Energy, speciality - Probability 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 Statistics of the Moscow State University (head of laboratory academician 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

#### **ՎԻՃԱԿԱԳՐՈՒԹՅԱՆ ԽՆԴԻՐՆԵՐԻ ԺՈՂՈՎԱԾՈՒ**

Կ. Վ. Գասպարյան

2017 208

### Conference

#### **THE STOCHASTIC CALCULUS IN NONSTANDARD PROBABILITY SPACES**

GASPARYAN K. V.