

Faculty of Mathematics and Mechanics

Հավանականությունների տեսության և մաթեմատիկական վիճակագրության
ամբիոն
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 Financial Mathematics

👥 Membership

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

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Կ. Վ. Գասպարյան

2017 208

Conference

THE STOCHASTIC CALCULUS IN NONSTANDARD PROBABILITY SPACES

GASPARYAN K. V.

Conference

The optional strong martingales and supermartingales

Karen Gasparyan
