

ARAMAYIS DALLAKYAN  
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## RESEARCH INTERESTS

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High dimensional time series , statistical/machine learning, computational statistics, graphical models.

## EDUCATION

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<b>Ph.D, Statistics</b> <i>Texas A&amp;M University</i> Advisor: Dr. Mohsen Pourahmadi	2018 - 2021 College Station, Tx
<b>Ph.D Candidate, Agribusiness and Managerial Economics</b> <i>Texas A&amp;M University</i> Advisor: Dr. David Bessler	2015-2018 College Station, Tx
<b>M.S, Economics</b> <i>Armenian National Agrarian University</i>	May 2014 Yerevan, AM
<b>B.A, Engineering</b> <i>State Engineering University of Armenia</i>	June 2008 Yerevan, AM

## INDUSTRY EXPERIENCE

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<b>Senior Statistician and Software Developer</b> <i>StataCorp, USA</i>	2021-present
<b>Statistical Intern</b> <i>StataCorp, USA</i>	Summer 2020

## TEACHING EXPERIENCE

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<b>Instructor - Stat 211 PRINCIPLES OF STATISTICS I</b> <i>Department of Statistics, Texas A&amp;M University</i>	2018 -2021
<b>Instructor - Stat 303 Statistical Methods</b> <i>Department of Statistics, Texas A&amp;M University</i>	Summer 2019
<b>Lecturer -Advanced Quantitative Marketing Using R</b> <i>Armenian National Agrarian University</i>	Summer 2019
<b>Instructor - PhD Tutorial Classes</b> <i>Department of Agricultural Economics, Texas A&amp;M University</i>	Fall 2016- Spring 2018
<b>Instructor - Math Camp</b> <i>Department of Agricultural Economics, Texas A&amp;M University</i>	Summer 2017,2018
<b>Teaching Assistant -AGEC 432 Rural Real Estate and Financial Analysis</b> <i>Department of Agricultural Economics, Texas A&amp;M University</i>	Spring 2016

## PUBLICATIONS

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- **A. Dallakyan** (2020). Nonparanormal Structural VAR for Non-Gaussian Data. *Journal of Comp. Economics*, (To appear), [R Package Available Soon].
- R. G. Bakhtavoryan, O. Capps, V. Salin, and **A. Dallakyan**. (2018). The Use of Time Series Analysis in Examining Food Safety Issues.. *Journal of Food Distribution Research.*, 2 (49), 57-80.
- R. G. Bakhtavoryan, **A. Dallakyan**, M. Galstyan. (2016). Analysis of Factors Impacting Rural Women's Labor Force Participation in Armenia.. *Collected Articles on the Problems of Sustained Social-Economic Development of Republic of Armenia.*, 1 (23), 309-322.

## UNDER REVIEW

- **A. Dallakyan**, and M. Pourahmadi (2021). Fused-Lasso Regularized Cholesky Factors of Large Non-stationary Covariance Matrices of Longitudinal Data. *Journal of Time Series Analysis*, (Revise and Resubmit), [R package].
- **A. Dallakyan** (2021). glasso: Graphical lasso for learning sparse inverse covariance matrices . *The Stata Journal*, (), [Stata package].
- **A. Dallakyan**, and M. Pourahmadi (2021). Learning Bayesian Network Through Birkhoff Polytope: A Relaxation Approach. , (Under Review), [Python code].
- **A. Dallakyan**, R. Kim, and M. Pourahmadi (2021). Time Series Graphical Lasso for Sparse VAR Estimation. , (Under Review), .

#### WORK IN PROGRESS

- **A. Dallakyan** (2021). Causal Inference on Time Series: A Frequency Domain Approach. , (Working Project), .

#### SOFTWARE DEVELOPED

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- **SmoothChol**: an R package for learning high dimensional Cholesky Factors and Covariance Matrices, available from Github.

#### GRANTS, AWARDS, AND SCHOLARSHIPS

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| • Emanuel Parzen Graduate Research Fellowship Award<br>TAMU   | 2020        |
| • Second Award- Poster Session<br>SETCASA   | 2019        |
| • Travel Award for Attending JSM Meeting<br>Department of Statistics, Texas A&M University              | 2019        |
| • Diversity Travel Award for Attending SNDE Meeting<br>Department of Statistics, Texas A&M University   | 2019        |
| • Award for Excellence in Research and Communication<br>Food Distribution Society (FDRS)                | 2018        |
| • Travel Award for Attending AAEA Meeting<br>Department of Agricultural Economics, Texas A&M University | 2018        |
| • Dr Rod F Ziemer Scholarship<br>Department of Agricultural Economics, Texas A&M University             | 2018        |
| • Robert G. Cherry Fellowship<br>Department of Agricultural Economics, Texas A&M University             | 2017 - 2018 |
| • MAB Support Scholarship<br>Department of Agricultural Economics, Texas A&M University                 | 2017 - 2018 |
| • Organization of Istanbul Armenians Scholarship.   | 2016        |

#### SKILLS

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##### LANGUAGE

- Fluent in English, Russian, Armenian (native)

##### TECHNICAL

- Python, MATA, STATA, R
- Git, MS Office, LINUX, LATEX