Aramayis Dallakyan

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Research interests

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

Education

Ph.D, Statistics   2018 - present
Texas A&M University   College Station, Tx
Thesis:
Advisor: Dr. Mohsen Pourahmadi

Ph.D Candidate, Agribusiness and Managerial Economics   2015-2018
Texas A&M University   College Station, Tx
Thesis: Three Essays on Machine Learning Application in Economics
Advisor: Dr. David Bessler

M.S, Economics   May 2014
Armenian National Agrarian University   Yerevan, AM
Thesis: Yogurt Market Analysis in Armenia Using Hedonic Price model and Perceptual Mapping Method

B.A, Engineering   June 2008
State Engineering University of Armenia   Yerevan, AM
Thesis: Research and Estimation of the ATM Networks Structural Characteristics

Teaching Experience

Instructor - Stat 211 PRINCIPLES OF STATISTICS I   Fall,Spring 2018,Fall 2019
Department of Statistics, Texas A&M University

Instructor - Stat 303 Statistical Methods   Summer 2019
Department of Statistics, Texas A&M University

Lecturer -Advanced Quantitative Marketing Using R   Summer 2019
Armenian National Agrarian University

Instructor - PhD Tutorial Classes   Fall 2016- Spring 2018
Department of Agricultural Economics, Texas A&M University

- Weekly review sessions on Micro-Economics, Econometric and Game Theory for first year PhD students .

Instructor - Math Camp   Summer 2017,2018
Department of Agricultural Economics, Texas A&M University

Teaching Assistant -AGEC 432 Rural Real Estate and Financial Analysis   Spring 2016
Department of Agricultural Economics, Texas A&M University

Lecturer -Introduction to Agriculture Economics   June 2015
Armenian National Agrarian University

Industry Experience

Researcher   April 2015 – July 2015
International Center for Agribusiness Research and Education (ICARE)

- Agro-Investment Guide (Project financed by Ministry of Agriculture of the Republic of Armenia)

Merchandise Manager   August 2014 - April 2015
MAF Carrefour Hypermarkets AM LLC

Marketing Manager   July 2013 - February 2014
Fine LLC

Category Manager   August 2011 - June 2013
Star Divide CJSC

PUBLICATIONS

- 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.

WORK IN PROGRESS

- **A. Dallakyan**, and M. Pourahmadi (2019). Local Stationarity and Smoothing Subdiagonals of the Cholesky Factor of Large Covariance Matrices.. , (Working project), .

- **A. Dallakyan**, R. Kim, and M. Pourahmadi (2019). Time Series Graphical Lasso vs Sparse VAR Algorithms.. , (Working Project), .

- **A. Dallakyan** (2019). Nonparanormal Structural VAR. , (Under Review), .

PRESENTATIONS

CONTRIBUTED
Time Series Graphical Lasso vs Sparse VAR Algorithms.

- JSM   July 2019
  Speed Session   Denver, Co.

Time Series Graphical Lasso vs Sparse VAR Algorithms.

- SETCASA   April 2019
  Poster Session   College Station, Tx.

Nonparanormal Structural VAR

- SNDE Annual Meeting   November 2019
  Selected Paper   Dallas, Tx.

Nonparanormal Structural VAR

- AAEA Annual Meeting   August 2018
  Selected Paper   Washington, WA

Energy Efficiency and Machine Learning

- USAEE Annual Meeting   October 2017
  Selected Poster   Houston, Tx

Yogurt Market Analysis in Armenia Using Hedonic Price model and Perceptual Mapping Method

- AEA Annual Meeting   June 2014
  Selected Paper   Yerevan, AM

INVITED

Nonparanormal Structural VAR

- Seminar Series   September 2018
  Department of Agricultural Economics   College Station, Tx

Grants, Awards, and Scholarships

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

Professional Workshops

- Instructor,"Quant + Series:Introduction to Financial Analysis"   2018
  Department of Agricultural Economics, Texas A&M University
- Instructor,"Introduction to Python"   2017
  Department of Agricultural Economics, Texas A&M University

Professional Activity

- Delegate - Statistics Graduate Student Association   2019-
- Session Moderator - AAEA Annual Meeting   2018

Skills

Language

- Fluent in English, Russian, Armenian (native)

Technical

- Python, R
- MS Office, LATEX

Membership

- American Statistical Association (ASA)
- Society of Nonlinear Dynamics and Econometrix (SNDE)
- Agricultural and Applied Economics Association (AAEA)