

ARAMAYIS DALLAKYAN
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RESEARCH INTERESTS

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

EDUCATION

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

INDUSTRY EXPERIENCE

Statistical Intern <i>StataCorp, USA</i>	Summer 2020
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TEACHING EXPERIENCE

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

PUBLICATIONS

- **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 (2019). Learning Fused-Lasso Regularized Cholesky Factors of Large Nonstationary Covariance Matrices of Longitudinal Data. *Journal of Time Series Analysis*, (Under Review), [R package].

WORK IN PROGRESS

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

PRESENTATIONS

INVITED

Fused-Lasso Regularized Cholesky Factors of Large Nonstationary Covariance Matrices of Longitudinal Data.

- SLDS May 2020
Speed Session Irvine, Ca.

CONTRIBUTED

Fused-Lasso Regularized Cholesky Factors of Large Nonstationary Covariance Matrices of Longitudinal Data.

- JSM August 2020
Selected Paper

Time Series Graphical Lasso vs Sparse VAR Algorithms.

- JSM July 2019
Speed Session Denver, Co.

Nonparanormal Structural VAR

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

Energy Efficiency and Machine Learning

- USAEE Annual Meeting October 2017
Selected Poster Houston, Tx

SOFTWARE DEVELOPED

- [SmoothChol](#): an R package for learning high dimensional Cholesky Factors and Covariance Matrices, available from Github.

GRANTS, AWARDS, AND SCHOLARSHIPS

- Emanuel Parzen Graduate Research Fellowship Award 2020
TAMU
- Second Award- Poster Session 2019
SETCASA
- Travel Award for Attending JSM Meeting 2019
Department of Statistics, Texas A&M University
- Diversity Travel Award for Attending SNDE 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

- Session Chair - Joint Statistical Meeting 2020
- Referee - AAEA 2020
- Senator - Statistics Graduate Student Association 2019-
- Session Moderator - AAEA Annual Meeting 2018

SKILLS

LANGUAGE

- Fluent in English, Russian, Armenian (native)

TECHNICAL

- Python, R (Rcpp, parallel computing), MATA
- Git, MS Office, LINUX, LATEX