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About me

Before any professional or academic title, I like to be known as a continuous learner. After graduating with a master's degree in industrial engineering, I decided that I needed to master computer science more. After several years of learning, I am currently a full-stack software developer. My idea is to integrate the field of operation research and computer science to produce knowledge-based products in the IT platform. I intend to create practical products for the world by implementing and manufacturing IT products in the field of operations research.

Education

- Master of Science in industrial engineering, Bu Ali-Sina University (2015- 2018).
- Bachelor of Science in industrial engineering, Bu Ali-Sina University (2008- 2012).

Thesis topic

In my thesis, a multi-objective multi-stage stochastic model is proposed for portfolio selection. This model takes into account both the investment goal and the risk control at the end of the horizon. A scenario generation method is proposed, which acts as the basis of the portfolio management model. One of the most important aspects of this model is using the transaction cost in the model and providing this ability that investors could add or withdraw cash during the time horizon. In this research, we propose a harmony search algorithm (HSA) for this problem.

Work experience

- **Python developer** (2018-2020) Mizan Gostaran Shrif Company

Duties:

1. Back-end development
2. Python engineer

- **Algorithm trading** (2021-2021) Freelancing

Duties:

1. Back test financial strategies
2. Optimize each strategy
3. Create robot for algorithm trading

- **Full stack developer** (2022) Pishtrade Company

Duties:

1. Back-end development
2. Front-end development
- **Full stack developer** (current) RayanBourse

Duties:

3. Back-end development with python
4. Front-end development

Research interest

- Optimization
- Mathematical modeling
- Meta heuristic algorithm
- Quantitative analysis
- Decision making under uncertainty
- Blockchain

Accepted and published articles

- **Asgari**, Behnamian “Multi-objective stock market portfolio selection using multi-stage stochastic programming with a harmony search algorithm” journal: Neural Computing and Applications
(<https://link.springer.com/article/10.1007/s00521-022-07686-4>)
- **Asgari**, Behnamian “Multi-objective portfolio selection with multi-stage stochastic programming, financial engineering and portfolio management journal “journal: Financial engineering and securities management
(http://fej.iauctb.ac.ir/article_681169.html)
- Behnamian, Dezfooli, **Asgari** “A scatter search algorithm with a novel solution representation for flexible open shop scheduling: a multi-objective optimization” journal: The journal of super computing
(<https://link.springer.com/article/10.1007/s11227-021-03794-5>)
- **Asgari** “Buffer estimation in the critical chain method by considering internal and external risks” journal: International journal of advanced operations management
(<https://www.inderscienceonline.com/doi/abs/10.1504/IJAOM.2022.122694>)
- My Google scholar account
(<https://scholar.google.com/citations?user=-CkBgY4AAAAJ&hl=en>)

Attended conferences and certificates

- Practical Time Series Analysis, The State University of New York, online course in Coursera
(<https://coursera.org/share/4eeb29be014d87ff87850464bc9e746a>)
- Introduction to Trading, Machine Learning & GCP, New York institute finance, online course in Coursera

(<https://coursera.org/share/d7d5a380a66b6b1749b1ed8f86f2c0cb>)

- Blockchain Basics, The state university of New York, online course in Coursera
(<https://coursera.org/share/2ec4fa3adc88b42c4ef86403201094a5>)
- Smart contracts, The state university of New York, online course in Coursera
(<https://coursera.org/share/e58e734023c7aa933124461ab573e962>)
- Decentralized applications (dApps) , The state university of New York, online course in Coursera
(<https://coursera.org/share/a7a0ee7a164ec3ed5d4530512a16e90c>)

Startup designed

- **Pishtrade**

(<https://www.pishtrade.com/>)

The target of Pishtrade is to use mathematic to facilitate the investment process in the cryptocurrency market. With daily trading suggestions, people can increase the number of their bitcoins in this application. This project is designed using the PYTHON programming language in the DJANGO framework.

- **Behwrite**

(<http://behwrite.com/>)

Behwrite is a web-based software designed by the PHP programming language. The purpose of this software is to help English learners to strengthen their writing skills. This project is designed using PHP programming language in the LARAVEL framework.

- **My GitHub account**

(<https://github.com/hamedasgari20>)

Languages

- Persian: Native
- English: IELTS overall (7.5) (listening:7.5, reading:9, writing:6.5, speaking:6.5)

Computer skills

- Python and Django framework
- JavaScript and React framework
- Solidity
- MATLAB
- GAMS (General Algebraic Modeling System)
- Minitab (Statistical Analysis Software)

- SPSS

Other interests and activities

- Entrepreneurship
- Sports activities (having six championship medals in judo)