Mehrdad Lashkary

Curriculum Vitae

Tehran, Iran
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Education

2019–2023 **M.Sc. Economics**, Allameh Tabataba'i University, Tehran, Iran
- ○ **Thesis:** "*Systemic Risk and Financial Contagion across Top Global Energy Companies: A Multivariate Multi-Quantile Regression Method*" under supervision of **Dr. Nasser Khiabani**

2014–2018 **B.Sc. Economics**, Shahid Bahonar University, Kerman, Iran

Research Interests

Econometrics
Theory of Econometrics and Time Series Analysis

Honors & Awards

July, 2018 **Ranked 11th, 23rd Iranian Scientific Olympiads for University Students**, *Economic Olympiad*

July, 2017 **Ranked 13th, 22nd Iranian Scientific Olympiads for University Students**, *Economic Olympiad*

Professional Experience

2024-ongoing **Data Analyst**, *Iran Center for Exchange*, Tehran, Iran
Quantitative Risk Assessment

2020-2023 **Data Analyst**, *Karafarin Bank*, Tehran, Iran
Quantitative Risk Assessment

Publications

Bahmani, Mojtaba, Mehdi Nejati, Amin GhasemiNejad, Fateme Nazari Robati, **Mehrdad Lashkary**, and Naeeme Amani Zarin. "A Novel Hybrid Approach Based on BAT Algorithm with Artificial Neural Network to Forecast Iran's Oil Consumption." *Mathematical Problems in Engineering* vol. 2021, (2021).

Jalaee, Sayyed Abdolmajid, **Mehrdad Lashkary**, and Amin GhasemiNejad. "The Phillips curve in Iran: econometric versus artificial neural networks." *Heliyon* vol. 5, no. 8 (2019): e02344.

Jalaee, Sayyed Abdolmajid, Amin GhasemiNejad, **Mehrdad Lashkary**, and Maryam Rezaee Jafari. "Forecasting Iran's energy demand using cuckoo optimization algorithm." *Mathematical Problems in Engineering* vol. 2019 (2019).

Teaching Experiences

Teaching Assistant

Allameh Tabataba'i University
- Time Series Analysis (MSc): 2021, 2022, 2023, 2024
- Econometrics (MSc): 2023
- Econometrics (BSc): 2023

Tehran Institute for Advanced Studies
- Financial Time Series (MSc): 2024

Institute for Management and Planning Studies
- Financial Time Series (MSc): 2022

Workshops

Institute for Management and Planning Studies
- R for Data Science: 2022

Technical Skills

Development Languages
- MATLAB
- R
- LaTeX

Development Tools - IDE
- Visual Studio Code
- RStudio

Others
- Microsoft Excel
- Microsoft Word
- Microsoft PowerPoint

Additional Passed Courses
- Calculus I & II
- Linear Algebra
- Mathematical Analysis
- Numerical Analysis
- Differential Equations

Certifications

Data Camp
- Linear Algebra for Data Science in R
- Time Series Analysis in R
- ARIMA/GARCH Models in R
- Exploratory Data Analysis in R
- Inference for Numerical and Categorical Data in R
- Multiple and Logistic Regression in R
- Data Manipulation & Visualization in R
- Intermediate Portfolio Analysis in R

Coursera
- Bayesian Statistics: From Concept to Data Analysis
- Fundamentals of Quantitative Modeling

Activities
- Workshop on Financial Mathematics, 7th Seminar of Numerical Analysis and Its Application, July 11th-12th 2018 at Shahid Bahonar University, Kerman, Iran
- Member of Executive Board, 13th Iranian Statistics Conference, August 24th-26th 2016 at Shahid Bahonar University, Kerman, Iran

Languages

Persian	Native Language
English	Professional Proficiency

Interests

Hobby	Reading, Chess, Backgammon, Swimming, Mountain Climbing
Art	Santur

References

Nasser Khiabani, *Associate Professor of Economics*, Department of Economics, Allameh Tabataba'i University

naser.khiabani@atu.ac.ir

Ali Faridzad, *Associate Professor of Economics*, Department of Economics, Allameh Tabataba'i University

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