

Samir Orujov

Assistant Professor of Mathematics and Statistics

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Personal Summary

Assistant Professor at ADA University with expertise in Python and R, driving innovative research in time series analysis and machine learning. Experienced in managing big data projects, enhancing government-citizen communication through AI-powered solutions. Adept at mentoring students and fostering collaborative environments to achieve impactful results.

Skills

Python, Spyder, R, VSCode, EViews, LaTeX, Matlab, SQL, Stata, PySpark

Experience

- 03/2025– **Assistant Professor of Mathematics and Statistics**, *ADA University*, Baku, Azerbaijan
Current
 - Subjects: Mathematical Statistics, Business Statistics with Applications, Microeconomics, Macroeconomics, Pre-Calculus, Econometrics.
 - Research: Time Series Analysis, Rare Event Probability Estimation, Financial Time Series Modeling and Forecasting with Novel Techniques.
- 03/2025– **Head of Statistics Unit (Part-Time)**, *Information Communication Technologies Agency*, Baku, Azerbaijan
Current
 - Leading collaboration with ITU on Mobile Phone Big Data analysis using Python and PySpark.
 - Spearheaded development of AI-powered CRM systems for government-citizen communication.
- 06/2024– **Lead Specialist**, *Information Communication Technologies Agency*, Baku, Azerbaijan
03/2025
 - Developed a Telegram bot for real-time internet speed analysis using Ookla database.
 - Automated PDF report generation for easy data visualization.
- 01/2019– **Instructor of Economics and Statistics**, *ADA University*, Baku, Azerbaijan
03/2025
 - Taught Micro/Macroeconomics (4 sections), Econometrics (Python/R integration), Business Statistics.

Education

- 12/2024 **Ph.D. in Applied Mathematics**, *University of Southern Brittany*, Vannes, France
Full-tuition waiver and scholarship of Total Absheron and ADA University.
 - Developed CESBKM algorithm integrating Cross-Entropy methods with K-means for clustering.
 - Conducted theoretical proofs and simulation studies demonstrating algorithm superiority.
- 09/2017– **Ph.D. in Economics (Ongoing)**, *Economic Scientific Research Institute*, Baku, Azerbaijan
Present
 - Focus: Advanced econometrics, time series analysis, and macroeconomic modeling.
 - Coursework: Advanced Microeconomics, Advanced Macroeconomics, Advanced Econometrics.
 - Research: Designed and applied panel data models with fixed/random effects and GMM-IV techniques to isolate the causal impact of SMEs on GDP growth in Azerbaijan, addressing endogeneity through robust instrumentation.
- 01/2019 **M.Sc. in Economics**, *CERGE-EI (Center for Economic Research and Graduate Education)*, Prague, Czech Republic
Full-tuition waiver and scholarship of CERGE-EI.
 - Coursework: Statistics, Econometrics I/II, Time Series Econometrics, Empirical Methods, Financial Econometrics.
 - Notable Achievement: Scored A- in General Examination in Statistics/Econometrics.

- 01/2012 **M.A. in Business and Regulatory Laws**, *Free University of Berlin*, Berlin, Germany
Full-tuition waiver and scholarship of Azerbaijani Government.
- 01/2009 **B.A. in Law**, *Baku State University*, Baku, Azerbaijan
President Scholarship (Decree 994).

Publications

- "VS-LTGARCHX: A Flexible Variable Selection in Log-TGARCHX Models," *Journal of Time Series Econometrics*, 2024.
- "Azərbaycanda kiçik və orta sahibkarlığın vəziyyəti və təsnifat meyarlarının qiymətləndirilməsi," AMEA-nın Xəbərləri (İqtisadiyyat seriyası), 07/2019.
- "Econometric assessment of the effect of small and medium enterprises on economic development," Russia: Information and Innovations Journal, 01/2019.

Languages

Azeri	<i>Native</i>
Turkish	<i>Native</i>
English	<i>Fluent</i>
Russian	<i>Fluent</i>
Farsi/Czech/French	<i>Beginner</i>

References

Available upon request.