Allegato alla domanda di partecipazione
Curriculum formativo, didattico, scientifico e professionale del candidato

Dichiarazione sostitutiva di certificazioni (Art. 46, D.P.R. 28 dicembre 2000 n. 445) Dichiarazione sostitutiva dell'atto di notorietà (da sottoscrivere davanti all'impiegato addetto o da presentare o spedire con la fotocopia di un documento di identità) (Art. 47, D.P.R. 28 dicembre 2000 n. 445)

Estremi del bando di selezione	(D.R. n. 452 del 17/03/2023) - Codice Selezione n. 14A_23 AREA 13 - SCIENZE ECONOMICHE E STATISTICHE
Informazioni aggiornate al	22/03/2024
Nome e Cognome	Rahim Mahmoudvand
Data di nascita	11/08/1979

Si raccomanda di indicare con precisione tutti gli elementi valutabili ai sensi del bando di selezione (aggiungere o togliere righe secondo necessità).

Esperienza professionale

Periodo	**Ente**	**Principali attività e responsabilità**
2014-2024	**Bu-Ali Sina University**	**Teaching and Research**
2003-2011	**Payame Noor University**	**Teaching and Research**
2016-2024	**AGNA (Private Statistical Firm)**	**Consultant and CEO**

Istruzione, formazione (es. titoli di studio, certificazioni professionali/linguistiche/informatiche)

Data	**Titolo / Principali tematiche**	**Ente**
2008-2012	**Ph.D/Statistics**	**Shahid Beheshti University**
2001-2004	**MSc/Actuarial Science**	**Shahid Beheshti University**
1997-2001	**BSc/Statistics**	**Ferdowsi University**

Pubblicazioni / Convegni

Mahmoudvand, R. (2024). Two New Estimators for the Autocorrelation Function Through Singular Spectrum Analysis, Fluctuation and Noise Letters, Accepted.
Mahmoudvand, R., Barati, M. Seif. A, Ranjbaran, S. & Rodrigues, P. C. (2023). Modeling Water Table Depth using Singular Spectrum Analysis. Statistics and Its Interfaces, Vol. 16, pp. 279-286.
Yarmohammadi, M., Afshar, A., Mahmoudvand, R., Nasiri, P. (2022). Predicting intensity function of nonhomogeneous Poisson process. Journal of Statistical Modelling: Theory and Applications, 3(2), 39-50.
Haghbin, H., Najibi, S. M., Mahmoudvand, R., Trinka, J., & Maadooliat, M. (2021). Functional singular spectrum analysis. Stat, Vol. 10, No. 1, e330.
Jahromi, F. K., Sabziparvar, A. A., & Mahmoudvand, R. (2021). Spectral analysis of soil temperature and their coincidence with air temperature in Iran. Environmental Monitoring and Assessment, Vol. 193, No. 2, pp 1-14.
Mahmoudvand, R., & Rodrigues, P. C. (2021). Prediction intervals for the vector singular spectrum analysis forecasting algorithm in a median-based singular spectrum analysis. Computational AND Mathematical Methods. Vol. 3, No. 1, e1080
Awe, O.O., Rodrigues, P.C. and Mahmoudvand, R. (2020). Non-negative time series reconstruction using singular spectrum analysis: A case study of precipitation dynamics in Nigeria. Fluctuation and Noise Letters. Vol. 19, No. 04, pp 2050045

Rodrigues, P.C., Awe, O.O, Pimentel, J. and Mahmoudvand, R. (2020). Modelling the behaviour of currency exchange rates with singular spectrum analysis and artificial neural networks. Stats Vol. 3, pp. 137–157.
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Mahmoudvand, R., & Rodrigues, P. C. (2020). Predicting the Brexit Outcome Using Singular Spectrum Analysis. Journal of Computational Statistics and Modeling, Vol. 1, No. 1, pp. 11-19.
Papatsouma, I., Mahmoudvand, R., and Farmakis, N. (2019) Evaluating the Goodness of the Sample Coefficient of Variation via Discrete Uniform Distribution. Statistics, Optimization and Information Computing, Vol 7, No. 4, pp. 642-652.
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Arezoomand, F. Yarmohammadi, M, and Mahmoudvand, R. (2018). Asymmetric Uniform-Laplace Distribution: Properties and Applications. Journal of the Iranian Statistical Society, Vol. 17 (2), pp. 119-140.
Rodrigues, P.C; Tuy, Petala, G.S.E. and Mahmoudvand, R. (2018). Randomized singular spectrum analysis for long time series. Journal of Statistical Computation and Simulation, Vol. 88, pp, 1437-1447.
Rodrigues, P.C; and Mahmoudvand, R. (2018). The benefits of multivariate singular spectrum analysis over the univariate version. Journal of the Franklin Institute, Vol. 355, pp 544-564.
Manteqipour, M.; Ghaffari H.A.; Mahmoudvand, R. and Safari A. (2018). Grouping objects to homogeneous classes satisfying requisite mass. Journal of AI and Data Mining, Vol. 6, pp. 163-175.
Mohammadpour, S.; Karzan, S.; and Mahmoudvand, R. (2017). Generalised form of Bonus-Malus System Using Finite Mixture Models. Statistics, Optimization and Information Computing, vol. 5, pp. 179-187.
Mahmoudvand, R.; Konstantinides, G. Dimitrios.; Rodrigues, P.C. (2017). Forecasting Mortality Rate by Multivariate Singular Spectrum Analysis. Applied Stochastic Models in Business and Industry, Vol. 33, No. 6. pp. 717-732.
Mahmoudvand, R.; Rodrigues, P.C (2017). A New Parsimonious Recurrent Forecasting Model in Singular Spectrum Analysis. Journal of Forecasting, Vol. 37, pp. 191-200.
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Rodrigues, P.C; Mahmoudvand, R. (2016). Correlation Analysis in Contaminated Data by Singular Spectrum Analysis. Quality and Reliability Engineering International, Vol. 32, pp. 2127-2137.
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Mahmoudvand, R.; Rodrigues, P.C. (2016). Missing value imputation in time series using Singular Spectrum Analysis. International Journal of Energy and Statistics, Vol 4, No 01, 1650005.
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Research and Risk Assessment, Vol. 30, No. 2, pp. 737-745.
Mahmoudvand, R; Faradmal, J; Abbasi, N; and Lurz, K. (2015). A New Modification in the Classical Laplace Distribution. Journal of the Iranian Statistical Society, Vol. 14, No. 2, pp. 93-118.
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Hassani, H.; Mahmoudvand, R.; Zokaei, M.; and Ghodsi, M. (2012). On the Separability Between Signal and Noise in Singular Spectrum Analysis. Fluctuation and Noise Letters. Vol. 11, No. 2, pp. 1-11.
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Mahmoudvand, R; Hassani, H; Farzaneh, A; and Howell, G. (2010). The Distribution of a Linear Combination of r Independent Discreat Random Variables. Journal of Interdisciplinary Mathematics. Vol. 13. No. 2. pp 135-142.
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Mahmoudvand, R. Applications of Stochastic Ordering in Insurance: Challenges and Needs. The 3rd Int'l Conference on Statistics, Mathematical Modelling and Analysis, November 6-8, 2020 in Xiamen, China (I attended virtually).

Mahmoudvand, R. Highlighting a Mathematical Property of Sample ACF for Time Series Analysis, yBIS2019, 25-28 Sep 2019, Istanbul, Turkey. Mahmoudvand, R. A Comparison of the Multivariate SSA Methods for Forecasting Mortality Rates, ISBIS2018, 4-6 July 2018, Piraeus, Greece (Invited talk)
Mahmoudvand, R. Determining Retention Limits in Reinsurance Using Bayesian Approach. XI Workshop on Statistics, Mathematics and Computations, July 11-12, 2017, Portalegre, Portugal (Plenary talk).
Mahmoudvand, R. Modelling Financial Data Using Modified Laplace Distribution. Satellite ISI-CRA Meeting, July 10, 2017, Lisbon, Portugal (Plenary talk).
Mahmoudvand, R. A New Parsimonious Vector Forecasting Model in Singular Spectrum Analysis. ISBIS Conference, June 8-10, 2016, Barcelona, Spain (Invited speaker).
Mahmoudvand, R. On the Possibility of using Multivariate Singular Spectrum Analysis for the Mortality Forecasting, ISI2015, 2015/7/26 to 2015/7/30 , in Rio de Janeiro, Brazil (Invited talk).
Mahmoudvand, R. Some Theoretical Aspects of the Multivariate Singular Spectrum Analysis, ISBIS Satellite Conference with Focus on Quality Control and Improvement, July 22- July 24, 2015, University of Campinas, Brazil.
Mahmoudvand, R and Aziznasiri, S. A New Modification on the Bonus-Malus System in Automobile Insurance, 8th Conference in Actuarial Science & Finance on Samos, 29 June-1 July, 2014, Samos, Greece.
Mahmoudvand, R and Aziznasiri, S. Bonus-Malus System in Open and Closed Portfolio. International Cramer Symposium on Insurance Mathematics, June 11-14, 2013, Stockholm University, Sweden.
Mahmoudvand, R and Zokaei, M. A Filter Based Correlation Coefficient by Using Singular Spectrum Analysis. The 31th Annual International Symposium on Forecasting, University of Economics, Prague, 26-29 Jun 2011.

Altre attività scientifiche

Hassani, H. and Mahmoudvand, R. (2018). Singular Spectrum Analysis Using R. Springer.
Mahmoudvand, R., & Oliveira, T. A. (2018). On the application of sample coefficient of variation for managing loan portfolio risks. In Recent Studies on Risk Analysis and Statistical Modeling (pp. 87-97). Springer, Cham.
Oliveira, T.; Oliveira, A.; Mahmoudvand, R.; Ravishankar, N.; and Banks, D. ISBIS 2016 Meeting on Statistics in Business and Industry (Book of Abstract), Barcelona, Spain, June 2016.
Mahmoudvand, R and Aziznasiri, S. (2014). Bonus-Malus systems in open and closed portfolios. In Modern Problems in Insurance Mathematics (pp. 261-271). Springer International Publishing.

Ulteriori informazioni pertinenti

VP for membership, International Society for Business and Industrial Statistics (ISBIS), 2023-2025.
Lead organizer, First, Second and Third "Event on Play with Real Data", (virtual on 2021, Feb 2023 and Oct 2023).
Lead organizer, Workshop on Common Errors in Statistical Studies, (virtual on 25 Feb 2022-03 Mar 2022).
Scientific Program Committee, Young Business and Industrial Statisticians Workshop on Recent Advances in Data Science and Business Analytics (y-BIS 2019), Istanbul, 25-28 Sep, 2019.

Chair of Scientific committee, Conference on Modern Method in Insurance Pricing and Industrial Statistics, Hamedan, Sep 3-5, 2017.
Scientific committee member, 7th International Conference on Risk Analysis (ICRA7), Chicago, USA, May 3-5, 2017.
Editorial member of the Journal of Statistics, Optimization and Information Computing (SOIC) from 2013 to now
Board member of Actuarial Society of Iran, 2018-2020 and 2020-2022.
Editor-in-chief, Official Newsletter of the ASI, 2018-2021.
Council member of International Society for Business and Industrial Statistics (ISBIS), 2017-2021.

Luogo, data e firma