

CURRICULUM VITAE

MEHRZAD ALIJANI

Personal details 20/06/2022

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Marital Status: Married

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Degrees

Ph.D. International Finance, Azad University, Sciences & Research Branch, Tehran, Iran, 2017 to 2021
GPA: 19.36 /20

Dissertation Modeling Evaluation for Market Efficiency Using Fractal Dimensions and Bayesian Simulation with Monte Carlo Markov Chains Techniques. score of dissertation 20/20

M.Sc. Mathematical Statistics, Razi University, Kermanshah, Iran, GPA: 16.13 /20 2007 to 2009

Thesis Simulation and Estimation of Parameters for Linear and Nonlinear Dynamic Models by Markov chains Monte Carlo methods.

B.Sc. Mathematical Statistics, Goran University, Gorgan, Iran, GPA: 15.08/20 2003 to 2007

Diploma: Mathematics, Mazandaran, Iran.

Other education and expertise (Adjunct Professor):

University	Lessons taught	Timespan
Azad University, Science & Research Branch, Tehran, Iran	Accounting Principles, Financial Management Operations Research, Statistics in management Banking, Risk management, International Monetary and Financial Institutions	2021 - Present
Azad University Electronic Branch, Tehran, Iran	Risk management, Financial Institutions	2021 - Present
Azad University Tonekabon Branch, Tonekabon, Iran	Time series statistics Math Stochastic processes	2009 - 2011
Azad University Ramsar Branch, Ramsar, Iran	Time series statistics Math Stochastic processes	2009 - 2011
Azad University Ilam Branch, Abdanan, Iran	statistics Math	2007 - 2008
Elmikarbordi of Tehran, Iran	statistics Math simulation	2010 - 2012
Elmikarbordi of Tehran2, Iran	statistics Math	2010 - 2012
Elmikarbordi of Sari, Iran	statistics Math	2009 - 2011

Roobahan university of Sari, Iran	statistics Math	2009 - 2011
Payame Noor University of Sari, Iran	Time series, statistics, Math, Stochastic processes Differential Equations Research Methods linear programming	2009 - 2011
Payame Noor University of Tonekabon, Iran	Time series statistics Math Stochastic processes	2009 - 2011
Payame Noor University of Ramsar, Iran	Time series statistics Math Stochastic processes	2009 - 2011

Language skills

Native language: Persian

Other language skills: English TOEFL is getting a good score soon

Current employment

Deputy of Data Mining, Business Intelligence Office, Tose'e Ta'avon Bank, Tehran, Iran.

2017-
Present

Previous work experience:

Head of Performance Evaluation Department, Planning and program affairs, Tose'e Ta'avon Bank, Tehran, Iran.

2015-
2017

Head of Exchange Department, Planning and program affairs, Tose'e Ta'avon Bank, Tehran, Iran.

2013-
2015

Credit Expert, Tose'e Ta'avon Bank, Mazandaran, Iran.

2010-
2013

Career breaks

military service: 2 years is done 2004-2006

Research output

Total number of publications in journal=7

Total number of publications in conferences=18

Journal Papers:

Number	Type of Paper	Title	Name of Journal	Publication Date	Authors
1	ISI, Q1	Fractal analysis and the relationship between efficiency of capital market indices and COVID-19 in Iran	Results in Physics	2021	Mehrzaad Alijani* , Bahman Banimahd, Hashem Nikoomaram, Ahmad Yaghobnezhad
2	ISC	Improve Hurst Exponent to Evaluate the Information Efficiency of	Journal of Governmental Accounting	2021	Mehrzaad Alijani , Bahman Banimahd, Hashem Nikoomaram, Ahmad Yaghobnezhad

		Companies in Fractal Markets			
3	ISC Q1	New Criterion For Fractal Parameter In Financial Time Series	Advances in Mathematical Finance and Applications	2021	Mehrzaad Alijani , Bahman Banimahd*, Ahmad Yaghobnezahd
4	ISC Q1	Study and research on the six-year process of Bitcoin price and return	Advances in Mathematical Finance and Applications	2019	Mehrzaad Alijania, Bahman Banimahd Mehdi Madanchi Zaj
5	ISC	The Impact of Brand Equity of Central Union of Agricultural and Rural Cooperatives on their Resonance with its Website from the Customer's Perspectives	Cooperation and Agriculture	2016	Mehrzaad Alijani Niloofar Shafeian Hazanzadeh
6	ISI Top Paper	Dynamic Association Modeling in 2×2 Contingency Tables	Statistical Methodology	2011	Mehrzaad Alijani*& S.K.Ghoreishi
7	Scientific Journal	Comparison of posterior density estimates using MCMC techniques	Andishe-ye Amari	2008	Mehrzaad Alijani S.K.Ghoreishi

More explain: The last paper was published in ISI Q1 with Impact 4.5 and I also published another article which was twice selected as the best paper in 2011 and 2012.

Papers in Conference (Oral Presentation)

Number	Type of Conference	Title	Name of Conference	Publication Date	Authors	Country
1	International	Study and research on process of Bitcoin	Proceedings of 13th Annual International Conference on Mathematics & Statistics, Athens	2019	Mehrzaad Alijani	Greece
2	National	Repurchase agreement (repo) in the Islamic banking market	Fourth Islamic Financial Conference - Tehran Al-Zahra University	2018	Mehrzaad Alijani	Iran
3	National	Investigating the Impact of Corporate Governance	Twenty-ninth Islamic Banking Conference	2018	Mehrzaad Alijani	Iran

		on the Trend of Shareholders of Banks Listed on the Tehran Stock Exchange				
4	National	Strategies to reduce the risk of Islamic contracts and increase the profitability of the bank in the interest-Islamic banking system	Selecting the best research work of the year in the Tose'e Ta'avon Bank	2018	Mehrzaad Alijani	Iran
5	National	Investigating the model of cooperative banking system based on the principles of corporate governance and concepts of cooperatives	28th Islamic Banking Conference	2017	Mehrzaad Alijani	Iran
6	National	Investigating the efficiency of the provincial units of the Cooperative Development Bank using data envelopment analysis	Selecting the best research work of the year in the Tose'e Ta'avon Bank	2015	Mehrzaad Alijani	Iran
6	International	Application and Enhancement of Monte Carlo	Proceedings of 10th Iranian statistical Conference ,Tabriz	2010	Mehrzaad Alijani*., Arshadipour A	Iran
8	International	Application and Enhancement of Monte Carlo Integration	Proceedings of 4th Annual International Conference on Mathematics & Statistics, Athens	2010	Mehrzaad Alijani	Greece

9	National	Genetic Algorithms For Complex Dynamic Statistical And Mathematical Models	Proceedings of 2th International Conference of Iranian Operations Research Society.	2009	Mehrza Alijani*.Pourdarvish A.	Iran
10	International	Simulation of Fractional Calculus by Monte Carlo Methods	7th SPSP Isfahan	2009	Ghoreishi, S., K, Mehrza Alijani* .Yaghmaei, F.	Iran
11	National	Estimation of emission matrix and transition matrix for hidden Markov processes by classic and Bayesian methods	Proceedings of 4th Statistical Science Conference of PNU.	2009	Mehrza Alijani*&S.K.Ghoreishi	Iran
12	National	Simulation Of Fractional Integrals And Derivatives By Stochastic Methods	Proceedings of 2nd Mathematical Science Conference of PNU.	2009	Mehrza Alijani*&S.K.Ghoreishi	Iran
13	National	Modified Monte Carlo Integrals In Uniform Cases.	Proceedings of 2nd Mathematical Science Conference of PNU.	2009	Mehrza Alijani* Drikvandi G.R.	Iran
14	National	Classical methods of time series analysis	The third annual national mathematics conference of Payame Noor	2009	Mehrza Alijani	Iran
15	National	Investigating the relationship between mathematical analysis, time series and stochastic processes	11th Iranian Mathematics Education Conference	2009	Mehrza Alijani	Iran
16	National	Monthly rainfall forecast of Ramsar city based on data from 2003-1970	Third National Mathematical Conference of Payame Noor University	2009	Mehrza Alijani	Iran

17	National	IQ and its relationship with learning math	11th Iranian Mathematics Education Conference	2009	Mehrzaad Alijani	Iran
18	International	Estimation of Parameters in Dynamic Association Structure for 2 by 2 Contingency Tables	IMS Asia Pacific Rim Meetings in	2008	Mehrzaad Alijani* S.K.Ghoreishi	South Korea

Research supervision and leadership experience

Officially appointed supervisor of postgraduate students: 2 students' principal supervisors along with statistical and financial advice, a large number of doctoral and postgraduate students are involved

Project in Bank and Financial Affairs:

Preparing incentive plans to increase resources and collect receivables in Tose'e Ta'avon bank	2018
Preparation of efficiency report of Cooperative Development Bank using DEA methods	2016
Preparing plan to implement the bank's productivity improvement	2015
Preparing a plan to attract small and medium enterprises (SMEs) to the Tose'e Ta'avon bank	2014
Preparation of analytical report on one-factor and multi-factor productivity of the Cooperative Development Bank - October 2016	2013
Preparation of optimization plan for all branches of the Tose'e Ta'avon bank (State Bank affiliated to the Ministry of Cooperatives, Labor and Social Welfare)	2013
Establishment, installation, and implementation of the bank performance evaluation system for all executive units and headquarters	2013
Preparing a plan to establish a control system and evaluate the performance of bank	2013
Preparation of clustering plan of branches and all executive units based on regional and general indicators	2012
Establishment, installation, and implementation of bank branch rating system based on new statistical methods by new indicators	2012
Cooperation in preparing the strategic plan of the bank in accordance with the upstream documents	2011
Investigating the costs and benefits of the bank's subsidiaries (leasing, guarantee fund, insurance, brokerage, etc.)	2011

Skill Highlights:

Professional Skills Summary

Experienced at data analysis with full expertise in statistical software and analysis by Minitab, SPSS, S-plus, Bayesian Inferences, Monte Carlo Markov Chains Simulation in R and Winbugs software.
Knowing works with databases SQL Server and Python programming language
Experienced in fractal analysis in financial time series
Experienced in simulation data and machine learning methods
Having knowledge of market efficiency, completeness and mixing new mathematical statistics in a financial problem and risk management.
Capital market efficiency and modeling of its fractal dimensions with the help of chaos theory

Honors and Awards

✓ 2016 Top Banking Researcher, Tose'e Ta'avon bank, Tehran, Iran

- ✓ 2017 Top Banking Researcher, Tose'e Ta'avon bank, Tehran, Iran
- ✓ 2018 Top Banking Researcher, Tose'e Ta'avon bank, Tehran, Iran
- ✓ 2021 I received my Ph.D. in three and a half years with a score of 20 in International Finance
- ✓ 2011 Dynamic Association Modeling in 2×2 Contingency Table was recognized as the top article in 2010 and 2011
- ✓ Current guest lecturer at Tehran University of Research Sciences (Research courses in operations, mathematics, statistics, and accounting finance)
- ✓ 2021 **Fractal analysis and the relationship between efficiency of capital market indices and COVID-19 in Iran (Q1)**

External Reviewer in Journals

- 1- Journal of Governance and Regulation (ISI Journal)
- 2- International Journal of Chaos, Control, Modeling and Simulation (IJCCMS)
- 3- Advances in Mathematical Finance and Applications (AMFA ISC Journal)

Software Skills:

Microsoft Office

SPSS, MINITAB, R, S⁺, Winbugs, SQL-server

Teaching merits and Training Courses

- ❖ 44 hours of centralized foreign exchange and international training course (2010)
- ❖ Principles and Techniques of Negotiation Course in Training and Research Center of Cooperative Development Bank for 8 hours (2015)
- ❖ Comprehensive banking training course in the Higher Institute of Banking Training of the Central Bank of the Islamic Republic of Iran for 130 hours (2010)
- ❖ Comprehensive training course on bank guarantees for 24 hours (2010)
- ❖ Comprehensive banking marketing training course for 24 hours (2015)
- ❖ Anti-money laundering course in the Education Department of the Cooperative Development Bank for 16 hours (2013)
- ❖ Administrative correspondence course in the Education Department of Cooperative Development Bank for 32 hours (2013)
- ❖ A comprehensive course of passive defense training for 24 hours (2010)
- ❖ Productivity training course in the Ministry of Cooperatives, Labor and Social Welfare
- ❖ SQL training course of Tehran Technical Complex - 60 hours in 2020

Certifications

- Certificate of attendance in the training course of the fourth conference for evaluating the performance of managers 10/22/2016
- Certificate of comprehensive banking training course in the Higher Institute of Banking Training of the Central Bank of the Islamic Republic of Iran for 130 hours
- Certificate of the comprehensive training course for bank guarantees for 24 hours
- Certificate of Centralized Currency and International Training Course 44 hours
- Productivity Assessor Certificate 1396 24 hours
- Certificate of the comprehensive passive defense training course for 24 hours
- SQL certificate of Tehran Technical Complex.
- Certificate of capital market principles from the stock exchange organization (2022).

References:

Dr. Mohammad Taghi Darvishi

Full Professor, Faculty of Science, Department of Mathematics, Razi University, Kermanshah, Iran. Email: darvishimt@yahoo.com

Dr. Seyed Kamran Ghoreishi

Associate Professor, Department of Statistics, Qom University, Qom, Iran. Email: atty_ghoreishi@yahoo.com

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