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h-index (Scopus):
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Citations (Scopus):
9

Supervised MSc Theses

#	Thesis title	By	Date
1	Numerical investigation for option pricing with jump diffusion models using meshless methods	Nima Mohamadi & Omid Naghshine Arjmand	September 2021
2	Deep Learning in Pricing and Hedging	Kasra Hosseiny & Omid Naghshine Arjmand	August 2021
3	Levy driven Stochastic Volatility models	Helia Safarkhanloo & Omid Naghshine Arjmand	April 2021
4	A New Hyperbolic Garch Model	Shirin Esmaeili Rad & Omid Naghshine Arjmand	April 2021
5	fractional stochastic volatility models and Applications in pricing	Samira Amiriyan & Omid Naghshine Arjmand	October 2020
6	Contagion and systematic risk in financial network	Mahsan Hajimazdarani & Omid Naghshine Arjmand	February 2020
7	optimal execution strategies in limit order markets	Hossein Javdan Fard & Omid Naghshine Arjmand	February 2020
8	Modeling Dependence in High Dimensions with Copulas and its Application in Finance	Nazanin Mohseni & Omid Naghshine Arjmand	February 2020
9	Ranking in the generalized Bradley–Terry models without the strong connection condition	Zahra Noori & Omid Naghshine Arjmand	September 2019

10	The recovery theorem and its application in asset pricing	Mohammad Dad Saay & Omid Naghshine Arjmand	August 2019
11	Statistical Modeling of Pyramid Marketing	Ramin Sheikhi & Omid Naghshine Arjmand	July 2019
12	Simultaneous Tests For High Dimensional Datasets	Saleh Salehizadeh & Omid Naghshine Arjmand	February 2018
13	The Comparison of Different Methods for Solving the Generalized BRADLEY- TERRY Model for Ranking	Homa Sadat Nejat & Omid Naghshine Arjmand	February 2018
14	Statistical Methodes For Ranking of Subjects and Custring Referees	Nastaran Mirzaei Sadeghloo & Omid Naghshine Arjmand	February 2017
15	Robustness comparison of penalized regression with respect to heavy tail data	Sadegh Garavand & Omid Naghshine Arjmand	October 2016
16	comparison of statistical methods for judging and ranking	Poorya Karkheiran Khoozani & Omid Naghshine Arjmand	January 2016
17	Modeling and simulation of petroleum reservoirs using Gaussian random functions	Elham Hghmorady & Omid Naghshine Arjmand	November 2015
18	Central limit theorems and their applications	Malihe Sadeghi & Omid Naghshine Arjmand	November 2014
19	Indirect statistical inference from microarray data	Negar Jafariyan & Omid Naghshine Arjmand	January 2014
20	geometrical sampling with the study of statistical properties of the resulting area and volumes estimators	Sahar Asili & Omid Naghshine Arjmand	October 2013
21	random fields and its application in geostatistics	Mohammad Zaremohammadkhani & Omid Naghshine Arjmand	October 2013
22	Comparing population Prediction methods	Jafar Hamidi & Omid Naghshine Arjmand	October 2013

Journal Papers

Portal Records

1. Mohammad Zaremohammadkhani, Omid Naghshine Arjmand, Erfan Salavati, Adel Mohammadpour, "An Agent Based Model for Limit Order Book: Estimation and Simulation", INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS, June 2020 Vol. 0, Num. 0, Page 0-0, June 2020,

2. Shokofeh Zinodiny, Sadegh Rezaei, Omid Naghshine Arjmand, Saralees Nadarajah, "Bayes minimax estimation of the multivariate normal mean vector under quadratic loss functions", STATISTICS & PROBABILITY LETTERS, May 2013 Vol. 00, Num. 0, Page 0-0, May 2013,

Conference Papers

Portal Records

1. Omid Naghshine Arjmand, Erfan Salavati, Mohammad Zaremohammadkhani, "Detecting Bubbles in Tehran Stock Exchange ", Modern Methods in Insurance Pricing and Industrial Statistics, September 2017

2. Sahar Asili, Adel Mohammadpour, Omid Naghshine Arjmand, "Applications of Shape Analysis in Archaeology ", Application of Statistical Methods in Iranian Archaeology, April 2017

Taught Courses

#	Course title	Description	Headlines	Date
1	Probability (I)	.		Fall 2021
2	Foundations of Dynamical Systems	.		Fall 2021
3	Theory of probability and measure	.		Fall 2021
4	Stochastic Calculus for Finance	.		Spring 2021
5	Mathematical Analysis	.		Spring 2021
6	Probability (I)	.		Fall 2020
7	Foundations of Dynamical Systems	.		Fall 2020
8	Theory of probability and measure	.		Fall 2020