

**ARAMAYIS DALLAKYAN**  
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## RESEARCH INTERESTS

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High dimensional time series , statistical/machine learning, computational statistics, graphical models.

## EDUCATION

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<b>Ph.D, Statistics</b>	2018 - 2021
<i>Texas A&amp;M University</i>	College Station, Tx
Advisor: Dr. Mohsen Pourahmadi	
<b>Ph.D Candidate, Agribusiness and Managerial Economics</b>	2015-2018
<i>Texas A&amp;M University</i>	College Station, Tx
Advisor: Dr. David Bessler	
<b>M.S, Economics</b>	May 2014
<i>Armenian National Agrarian University</i>	Yerevan, AM
<b>B.A, Engineering</b>	June 2008
<i>State Engineering University of Armenia</i>	Yerevan, AM

## INDUSTRY EXPERIENCE

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<b>Senior Statistician and Software Developer</b>	2021-present
<i>StataCorp, USA</i>	
<b>Statistical Intern</b>	Summer 2020
<i>StataCorp, USA</i>	

## TEACHING EXPERIENCE

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<b>Instructor - Stat 211 Principles Of Statistics I</b>	2018-2021
<i>Department of Statistics, Texas A&amp;M University</i>	
<b>Instructor - Stat 303 Statistical Methods</b>	2019-2021
<i>Department of Statistics, Texas A&amp;M University</i>	
<b>Lecturer - Advanced Quantitative Marketing Using R</b>	Summer 2019
<i>Armenian National Agrarian University</i>	

## PUBLICATIONS

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- **A. Dallakyan** (2021). Nonparanormal Structural VAR for Non-Gaussian Data. *Journal of Comp. Economics*, 57 (1093-1113), [R Package].
- R. G. Bakhtavoryan, O. Capps, V. Salin, and **A. Dallakyan**. (2018). The Use of Time Series Analysis in Examining Food Safety Issues.. *Journal of Food Distribution Research.*, 2 (49), 57-80.
- R. G. Bakhtavoryan, **A. Dallakyan**, M. Galstyan. (2016). Analysis of Factors Impacting Rural Women's Labor Force Participation in Armenia.. *Collected Articles on the Problems of Sustained Social-Economic Development of Republic of Armenia.*, 1 (23), 309-322.

## UNDER REVIEW

- **A. Dallakyan** (2022). Learning Time Series Summary DAGs: A Frequency Domain Approach. *ICML 2022*, (Under Review), .
- **A. Dallakyan**, and M. Pourahmadi (2021). Fused-Lasso Regularized Cholesky Factors of Large Nonstationary Covariance Matrices of Longitudinal Data. *Journal of Computational Graphical Statistics*, (Revise and Resubmit), [R package].

- **A. Dallakyan**, and M. Pourahmadi (2021). Learning Bayesian Network Through Birkhoff Polytope: A Relaxation Approach. , (Under Review), [Python code].
- **A. Dallakyan**, R. Kim, and M. Pourahmadi (2021). Time Series Graphical Lasso for Sparse VAR Estimation. *Computational Statistics and Data Analysis*, (Revise and Resubmit), .
- **A. Dallakyan** (2021). glasso: Graphical lasso for learning sparse inverse covariance matrices . *The Stata Journal*, (), [Stata package].
- **A. Dallakyan** (2021). Anomaly Detection with Isolation Forest . *The Stata Journal*, (), [Stata package].

## SOFTWARE DEVELOPED

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- **SmoothChol**: an R package for learning high dimensional Cholesky Factors and Covariance Matrices, available from Github.
- **glasso**: Stata package for learning high dimensional Cholesky Factors and Covariance Matrices, available from Github.

## PROFESSIONAL ACTIVITY

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- Reviewer - CSDA, Comp. Economics, ICML2022, AISTATS 2021, AAEA 2020
- NextGen Counsel - Foundation for Armenian Science and Technology
- Session Chair - Joint Statistical Meeting 2020

## GRANTS, AWARDS, AND SCHOLARSHIPS

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- Emanuel Parzen Graduate Research Fellowship Award 2020  
Texas A&M University
- Second Award- Poster Session 2019  
SETCASA
- Award for Excellence in Research and Communication 2018  
Food Distribution Society (FDRS)
- Dr Rod F Ziemer Scholarship 2018  
Department of Agricultural Economics, Texas A&M University
- Robert G. Cherry Fellowship 2017 - 2018  
Department of Agricultural Economics, Texas A&M University
- Organization of Istanbul Armenians Scholarship. 2016

## SKILLS

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### LANGUAGE

- Fluent in English, Russian, Armenian (native)

### TECHNICAL

- Python, MATA, STATA, R
- Git, MS Office, LINUX, LATEX