

Curriculum Vita

Dr Mohsen Rezapour
Faculty Math. & Computer » Department Statistics



Contacts information

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Educations

University of Tehran

Bachelor's Degree Statistics Thesis: Hidden Markov chain and multiple alignments 2002-2005

University of Birjand

Master's Degree Mathematics statistics Thesis: Probability analysis of stochastic ordering and aging under assumption of Archimedean copulas 2005-2007

University of Isfahan

Doctoral Degree Statistics Thesis: A study on copulas and dependent models 2007-2011

Languages

English

Fluent

Persian

Native language

Publications

Journal papers

1. On the number of observations near the i -th dependent progressively Type-II censored order statistics

communication in statistics, theory and methods., 2015

2. Multivariate normal mean-variance mixture distribution based on Birnbaum-Saunders distribution

journal of statistical computation and simulation, 2015

3. Some properties of stochastic volatility model that induces by its volatility sequence
Statistical methodology, 2015

4. On the construction of nested archimedean copulas for d -monotone generators

Statistics and probability letter, 2015

5. On properties of dependent general progressively Type-II censored order statistics

Bulletin of the Iranian Mathematical Society, 2015

6. Goodness-of-fit test for generalized order statistics arising from Pareto II distribution based on

journal of statistical science, 2015

7. Non-linear Bayesian prediction of generalized order statistics for lifetime models

International Journal of Nonlinear Analysis and Applications, 2015

8. Stochastic comparison of lifetimes of two $(n-k+1)$ -out-of- n systems with heterogeneous dependent components

journal of multivariate analysis., 2014

9. Stochastic Comparison of Residual and Past Lifetimes of $(n-k+1)$ -out-of- n Systems with Dependent

Communications in Statistics, 2013

10. Multivariate aging and Archimedean dependence structures in high dimensions

Communications in Statistics, 2013

11. On properties of dependent general progressively Type-II censored order statistics

Metrika, 2013

12. Stochastic volatility models with possible extremal clustering

Bernulli, 2013

13. On properties of progressively Type-II censored order statistics arising from dependent and non-identical random variables

Statistical methodology, 2013

14. Estimators based on trimmed Kendall's tau in multivariate copula models

Statistical methodology, 2013