

## ALI SAEB

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CONTACT INFORMATION	Department of Economic Sciences, Indian Institute of Science Education and Research, Bhopal, India	<i>Email:</i> ali.saeb@gmail.com <i>Mobile:</i> +91 724 734 96 289
RESEARCH INTERESTS	Quantitative Finance, Financial Mathematics, Risk Management, Extreme Value Theory, Information Theory, Distribution Theory, R programming.	
VISITING	Indian institute of science education and research, Bhopal, India, Indian statistical institute, New Delhi, India. Ferdowsi university of Mashhad, Mashhad, Iran. Indian statistical institute, Kolkata, India.	May, 2018-Now Dec, 2013-Sep, 2014 May, 2013-Nov, 2013 Aug, 2012-Apr, 2013
EDUCATION	Ph.D. in Statistics, Department of studies in statistics, university of Mysore, Mysore, India. Dissertation Topic: "On extreme value theory and information theory". Adviser: Professor Sreenivasan Ravi, Submitted thesis: 16/Jun/2012.(link)	Jun, 2008-Nov 2013
	M.Sc. in Statistics Department of studies in statistics, university of Mysore, Mysore, India.	Jun, 2005-Jun, 2007
	B.Sc. in statistics. Department of mathematics and statistics, Ferdowsi university, Mashhad, Iran.	July, 1999-July, 2003
R CRAN	"gnFit": Goodness of Fit Test for Continuous Distribution Functions, (CRAN). "TSEtools": Download and Manage Data from Tehran Stock Exchange,(CRAN).	
PUBLICATIONS	(with Ravi, S.) On information theory and its applications, <i>Probstat Forum</i> , 2014, Vol. 7, pp. 45-54. (pdf)  (with Vasudeva, R.), Galton Watson process for a class of distributions from Bernoulli to poisson, <i>Journal of Statistics Sciences</i> , 2013, Vol. 5, No. 1, pp. 9-18. (pdf)  (with Ravi, S.), A note on entropies of l-max stable, p-max stable, generalized Pareto and generalized log-Pareto distributions, <i>Probstat Forum</i> , 2012, Vol. 5, pp. 62-79. (pdf)  Goodness of Fit Test on Modern Portfolio Theory - A Case Study (submitted).  A new condition for the convergence of Shannon entropy of max domain of attraction and max stable laws (submitted).  (with Taheri, S. H.) A review of the application of meta-heuristic algorithms to extreme value families (submitted).  A note on power generalized extreme value distribution and its properties (submitted).  Rates of convergence for Renyi entropy in extreme value theory (pdf).  On relative Renyi entropy convergence of the max domain of attraction (submitted).	

(with Ravi, S.) On convergence of entropy of distribution functions in the max domain of attraction of max stable laws.(arXiv)

LECTUER NOTES Introduction to Quantitative Finance.  
The Techniques of Portfolio Choosing by using R.  
Brownian Motion and Martingales.  
Digital Image Processing in approach of Statistics.

CONFERENCE AND WORKSHOP PRESENTATIONS “Portfolio theory and R programing - A case study ”, Computational Social Sciences Workshop 2018, 20-21 June 2018, Indraprastha Institute of Information Technology, Delhi, India.

“A note on power generalized extreme value distribution and its properties, ”Spatial Statistics 2017: One World: One Health 4-7 July 2017, University of Lancaster, UK.

(with Taheri, S. H.) “On solving the power generalized extreme value distribution by using the metahuristic algorithm - A case study of flood data, ”International Conference of Operations Research Sep, 2015-Vienna, Austria.

“On entropies convergence of max domain of attraction and max stable laws”, Seminar, Indian statistical institute, New Delhi, 12 Mar 2014. (Ref.)

“On convergence of entropy of convolution of max stable laws and their max domains ”, Workshop on Discrete Mathematics and Probability in Networks and Population Biology, Institute for Mathematics Sciences, National University of Singapore, Singapore, 11 Mar 2011. (Ref.)

“Extreme value modeling for flood data-A case study”, workshop-LPS V, indian statistical institute, Bangalore, India, 24 Dec 2010. (Ref.)

“On convergence of entropy of max stable laws and their max domains”, workshop-LPS IV, Indian statistical institute, Delhi, India, 20 Nov 2009. (Ref.)

WORKSHOP AND CONFERENCE ATTENDED Workshop on Self-normalized Asymptotic Theory in Probability, Statistics and Econometrics, 11-31 May 2014, Institute for mathematics sciences, National university of Singapore, Singapore. (Ref.)

Workshop on heavy-tailed distributions and extreme value theory, Indian statistical institute, Kolkata, India, 14-17 January 2013. (Ref.)

Workshop on discrete mathematics and probability in networks and population biology, 1-15 Mar 2011, Institute for mathematics sciences, National university of Singapore, Singapore. (Ref.)

Lectures on probability and stochastic processes V, 23-27 Dec 2010, Indian statistical institute, Bangalore, India. (Ref.)

Decision science in product development, 13 Nov 2010, 6th RD Symposium, Indian science Lab, Bangalore, India.

Art and science of product development, 12 Nov 2010, Workshop, Indian science Lab, GM global RD, Bangalore, India.

Lectures on probability and stochastic processes IV, 20-24 Nov 2009, Indian statistical institute, Delhi, India, (Ref.)

24th Annual conference of the Ramanujan mathematical society, 11-13 May 2009, Indian statistical institute, Bangalore, India, (Ref.)

Workshop on reinforced random walks and random walk in random environments, 5-8 Dec 2008, Tata institute of fundamental research, Bangalore, India, (Ref.)

Lectures on probability and stochastic processes III, 20-24 Nov 2008, Indian statistical institute, Kolkata, India, (Ref.)

Workshop on reliability and applications, 10-12 May 2008, Ferdowsi university of Mashhad, Iran.

Workshop on fuzzy probability and statistics, 13-14 Mar 2008, Industrial university of Isfahan, Iran.

Workshop on data mining and application in industry and commerce, 17-20 Nov 2007, statistical research and training center Tehran, Iran.

Workshop on wavelets and applications, statistical research and training center, 22-23 Nov 2007, Tehran, Iran.

PROFESSIONAL  
EXPERIENCE

On contribution of signal processing, Khayyam University, Iran.  
*Supervised the BSc Project* Nov, 2014 - Aug, 2015

Digital image processing in approach of Statistics, Khayyam University, Iran.  
*Workshop for MSc of computer Sciences in 5 session.* Nov, 2014 - Dec, 2014

Extreme value modeling for flood data-A case study, university of Mysore, India.  
*PhD Project* Jan, 2008 - Jan, 2009  
We present a case-study wherein we model annual maximum flood data using the generalized extreme value distribution, under the guidance of Dr. S. Ravi.

Probability of extinction on some special birth process in biology, university of Mysore, India. *MSc project* Dec, 2006 - Jun, 2007  
Project presents some attitude of Poisson and Janardan (1980) models for extinction or explode and condition of those and proved by numerical methods, under the guidance of Prof. R.Vasudeva.

A study on physical fitness of students in Manasagangothri campus , university of Mysore, India.  
*MSc Project* Dec, 2006 - Jun, 2007  
Carried out project, including collection and analysis of data using categorical data analysis method, under the guidance of Prof. R.Vasudeva.

A study on height of the Indian males/females and a prediction for 2020, university of Mysore, India  
*Competition in Puna university-India* Jan, 2006 - Jul, 2006  
Collection and analysis of data using extreme value distribution method, under the guidance of Dr. S.Ravi

MEMBERSHIP

IEEE, May, 2012-May2013  
International Indian statistical association, May, 2011 - Life  
Institute of mathematical statistics, Jan, 2011 -Jan2013  
Bernoulli society mathematical statistics and probability, Dec, 2010 - Dec, 2013

FELLOWSHIP AND  
GRANT

National university of Singapore, workshop fellowship, 2014.

National university of Singapore, workshop fellowship, 2011.  
Indian statistical institute (Bangalore), workshop fellowship, 2010.  
India statistical institute (Delhi), workshop fellowship, 2009.  
India statistical institute (Kolkata), workshop fellowship, 2008.

ACADEMIC  
EXPERIENCE

Department of Economic Sciences, Indian Institute of Science Education and Research, Bhopal, India.  
*Instructor,* Aug, 2018-Now  
Graduate level course for the MSc of Economic and Physics in quantitative finance and R programming.

Department of Computer Science, Khayyam University, Mashhad, Iran.  
*Instructor,* Jun, 2016-May, 2018  
Graduate taught courses for the MSc of Computer Science and supervised research projects.

Department of Applied Mathematics, K.N. Toosi University of Technology, Tehran, Iran.  
*Instructor,* Sep, 2015-Jan, 2016  
Graduate taught courses for the BSc of Applied Mathematics.

Department of Computer Science, Khayyam University, Mashhad, Iran.  
*Instructor,* Sep, 2014-Sep, 2015  
Graduate taught courses for the BSc of Computer Science and supervised research projects.

Stat. Math. Unit., Indian Statistical Institute, New Delhi, India. Dec, 2013-Sep, 2014  
*Research fellow*

Department of mathematics, Ferdowsi university of Mashhad, Iran. May, 2013-Nov, 2013  
*Research fellow*

Stat. Math. Unit., Indian Statistical Institute, Kolkata, India. Aug, 2012-Apr, 2013  
*Research fellow*

University of Mysore, Mysore, India.  
*Includes Ph.D. research.* Jun, 2008-Jun, 2012  
*Instructor* Jun, 2009-Jun, 2012  
Co-taught graduate level course for the Master of statistics in R program. Shared responsibility for practicals, stochastic process, inference I, numerical analysis and computational statistics, inference II, reliability, linear regression.

University of Pyamnoun, Neyshabour, Iran  
*Teaching fellow* Sep, 2007 - May, 2008  
Faculty instructor of graduate student teaching and grading. Language programming, Fall-2007. Computational statistics, Fall-2007. Stochastic process, Spring-2008. Queuing theory, Spring-2008.

Samen Institute of computer science, Mashhad, Iran.  
*Senior Tutor* Sep, 2001 - Mar, 2005  
Tutor in subjects, Foxpro programming, Visual basic programming, Access software, Pascal programming and applied SPSS for economic data.

COMPUTER SKILLS

Statistical packages: R, S+, SPSS; some experience with SAS.  
Languages: C++, Pascal, Visual basic.  
Applications: L<sup>A</sup>T<sub>E</sub>X, common windows database, spreadsheet, and presentation software.

Operating systems: Linux, Windows.

#### REFERENCES

Professor Nader Tajvidi, Mathematical Statistics, Center for Mathematical Sciences, Lund Institute of Technology, Sweden, (nader@maths.lth.se).

Professor Thomas Mikosch, Department of Mathematics, University of Copenhagen, Denmark, (mikosch@math.ku.dk).

Dr. Vahid Fakoor Bafandeh, Department of Mathematics and Statistics, Ferdowsi University, Mashhad, Iran, (fakoor@math.um.ac.ir).

Professor S. Hassan Taheri, Department of Mathematics and Statistics, University of Khayyam, Mashhad, Iran, (taheri@um.ac.ir).