

Pejman Bahramian

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Education

Eastern Mediterranean University <i>PhD in Economics, GPA – 3.84</i>	North Cyprus <i>2013–2016</i>
Eastern Mediterranean University <i>Master in Economics, GPA–3.81</i>	North Cyprus <i>July–2013</i>
Scientific Applied Comprehensive University <i>Bachelors in Banking Branches Affairs, GPA–3.39</i>	Iran <i>February–2011</i>
Civil Aviation Technology College <i>Associate of Electronic Engineering, GPA–3.92</i>	Iran <i>July–2004</i>
Emami Pre-university <i>Pre-University Degree in Mathematics, GPA–3.94</i>	Iran <i>July–2000</i>

Current Position

Assistant Professor & Head: Girne American University, Faculty of Business and Economics, Department of Economics, Girne, North Cyprus

Research Fellow: Cambridge Resources International, Cambridge MA, USA

Areas of specialization

Time Series Analysis, Econometrics, Macroeconomics, Financial Economics, Neural Networks and Fuzzy Methods, Public Finance.

Areas of interest

Risk Management, Nonlinear Time Series Analysis, Nonstationary Time Series Analysis, Long-memory Time Series Models, Financial Econometrics, Computational Econometrics, Dynamic-Stochastic General Equilibrium Models, Advanced Macroeconomics, Artificial intelligence, Spatial Econometrics.

Classes taught

Mathematics, Statistics, Banking Risk Analyses, FOREX Market, Introduction to EViews, The Applications of MATLAB in Economics and Finance, MATLAB Programming, LINGO, Microfit, Evolutionary Algorithms, Introduction to Stata, Macroeconomics

Courses Assisted

Graduate: Econometrics, Financial Econometrics, Time Series Analysis, Panel data Analyses, Advanced Macroeconomics.

Undergraduate: Microeconomics, Macroeconomics, Econometrics, Statistics.

Experience

2017–Present: Lecturer, Department of Economics, Girne American University, Girne , North Cyprus

2016–2017: Senior Instructor, Department of Economics, Eastern Mediterranean University, Famagusta, North Cyprus

2013–2016: Research Assistant , Department of Economics, Eastern Mediterranean University, Famagusta, North Cyprus

2006–2012: Financial Inspector, Bank Mellat, Tehran, Iran

2009–2010: Visiting Lecturer, Razi Institute of Information Technology, Tehran, Iran

2007–2010: Lecturer, Training Center of Bank Mellat, Tehran, Iran

Honors & awards

2009: The Best Banking Inspector, , Central Bank of Iran

2011: Full Scholarship, Bank Mellat , Tehran, Iran

2013: Full Scholarship, Ministry of Higher Education and Culture, Nicosia, Turkish Republic of North Cyprus (TRNC)

Certificates.....

2008: Certificate of Participation in Investment Banking , Central Bank of Iran

2010: Certificate of Participation in Banking Prudential Regulations , Central Bank of Iran

Membership

2002–2008: Regular Member of Iranian Young Mathematicians Institute, Tehran, Iran

2015: Middle East Economic Association *MEEA*

Research & publication

Papers published in refereed journals.....

Yorucu, V., Bahramian, P. 2015. Price Modelling of Natural Gas for the EU-12 Countries: Evidence from Panel Cointegration. *Journal of Natural Gas Science and Engineering*, 24, pp. 464-472.

Kanda, P. T, Balcilar, M., Bahramian, P., , Gupta, R. 2016. Forecasting South African Inflation Using Non-Linear Models: A Weighted Loss-Based Evaluation, *Applied Economics*, Vol 48, Issue 26, 2016.

Bahramian, P., Balcilar. 2017. Application of Emotional Learning Fuzzy Inference Systems and Locally Linear Neuro-Fuzzy Models for forecasting Energy prices. Forthcoming in *Expert*

Systems with Applications.

Bahramian, P., Balcilar, M. 2017. Bubble Detection in the US Energy Market: Application of Log Periodic Power Law (LppL). Forthcoming in *Physica A: Statistical Mechanics and its Applications*.

Bahramian, P. 2017. A Novel Automatic Clustering Approach For The US Energy Market : Application of Metaheuristic Algorithms . Accepted in *Journal of Neural Networks*.

[Papers under review](#).....

Saliminezhad, A., Bahramian, P. 2016. Investigation of Unbalanced Growth Theory, Application of evolutionary features selection methods .

Kirikkaleli, D., Bahramian, P. 2017. Modelling Broadband, Mobile Telephone and Economic Growth on a Macro Level: Empirical Evidence from G7 Countries .

Bahramian, P., Kirikkaleli, D. 2017. Geopolitical Risks and US Inflation: A Spectral Casualty Test .

Bahramian, P., Kalami.M 2016. Estimation of Capital Asset Pricing Model using Data mining methods: Case of Tehran Stock Exchange (Submitted)(In persian language).

[Papers in Preparation](#).....

The causal nexus between oil prices and equity market in the US, A Nonparametric Approach (FCR models) With Balcilar, M.

Out of sample forecasting of multifractal markov switching Volatility in stock market ,With Balcilar, M.

Fuzzy clustering techniques in Spatial Econometrics, With Kalami,M.

[Papers published in proceedings](#).....

Taheri, E. Bahramian, P.(2015). Economics Sanctions and Women's Economic Right in Iran, Proceedings of the 5th International Conference on Gender/Women's Studies, *Neoliberal Discourse and Gender Equality, 25-27 March 2015, Famagusta, North Cyprus*

[Book](#).....

Forecasting US Home Prices with Neural Network and Fuzzy Methods, LAP Lambert Academic Publishing, 2015 , ISBN-13: 978-3659693120

Workshops

May, 2010: Risk Management, 5 hours Lecturing, Research Center of Bank Mellat, Tehran, Iran

June, 2010: Eviews Programming , 7 hours Lecturing, Research Center of Bank Mellat, Tehran, Iran (Farsi)

August, 2010: Introduction to *Stata* , 10 hours Lecturing, Research Center of Bank Mellat, Tehran, Iran (Farsi)

July, 2014: Computational Finance By MATLAB , 10 hours Lecturing, Research Center of Bank Mellat, Tehran, Iran (Farsi)

April, 2015: *Google Scholar & Citation Packages (EndNote)* , 2 hours Lecturing, Eastern Mediterranean University, Department of Economics, Famagusta, North Cyprus

May, 2015: *DataStream* , 2 hours Lecturing, Eastern Mediterranean University, Department

of Economics, Famagusta, North Cyprus

May, 2015: Econometrics By *Eviews* (Short Course) , 2 hours Lecturing, Eastern Mediterranean University, Department of Economics, Famagusta, North Cyprus

March, 2016: Spatial Econometrics By *MATLAB* (Short Course) , 8 hours Lecturing, Eastern Mediterranean University, Department of Economics, Famagusta, North Cyprus

Project has released

13 hours video lectures in Principals and Techniques of Econometrics By *Eviews*(Fras), **FaraDars**, Tehran, Iran

Projects Under Progress

18 hours video lectures in Times Series analyses and Applications. (Fras), **FaraDars**, Tehran, Iran

12 hours video lectures in Dynamic Stochastic General Equilibrium (*DSGE*) Models With *Dynare* (Fras), **FaraDars** , Tehran ,Iran

14 hours video lectures in Computational Finance by Matlab (Fras), **FaraDars**, Tehran, Iran
Growth Strategies of Iranian Banking Sectors ,Case of **Bank Mellat** , Tehran ,Iran

Conferences

October, 2014: Attended and presented a paper called *Pricing Modelling of Natural Gas From EU-12 Countries: Evidence From a Panel Cointegration Analyses*, 4th International Economics Conference, called *Global Stability and Growth and the State of Economics*, organized by Turkish Economic Association, Antalya, Turkey.

March, 2015: Attended and presented a paper called *Taheri, E. Bahramian, P.(2015). Economics Sanctions and Women's Economic Right in Iran*, 5th International Economics Conference, called *Neoliberal Discourse and Gender Equality*, 25-27 March 2015, Famagusta, North Cyprus

Computing skills

Intermediate: JAVA, Adobe Illustrator

Advanced: Computer Hardware and Support

Good programming skills: in *FORTRAN* , *C/C++* and *Visual Basic*

Advanced programmer: in *GAUSS*, *Matlab*, *GAMS* and *Oxmetrics*, data analysis software languages

High level knowledge and programming skills: in *SPSS*, *R*, *EViews*, *Stata*, *Lingo*, statistics/econometrics software and languages.

A system operator level user: of Unix/Linux, MAC OS X, as well as Windows operating systems

Advanced level: in *MsOffice*, *L^AT_EX*, *MetaTrader*, *Expert Choice*, *ArcGIS*

High level : in *Web Designing*, HTML, JOOMLA

Languages

Persian: Mothertongue

English: reading (fluent), writing (fluent), speaking (fluent)

Turkish: reading (Intermediet), writing (Basic), speaking (Intermediet)

References

Glenn P. Jenkins

Professor of Economics

Department of Economics

Queen's university, Ontario, Canada and Eastern Mediterranean University, Famagusta, North Cyprus

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