CURRICULUM VITÆ

Rahman Farnoosh

PERSONAL INFORMATION

School: Mathematics
Department: Department of Applied Mathematics
Affiliation: Associated Professor
Adress: School of Mathematics, Iran Univrsity of Science and Technology, Narmak, Tehran-16846, Iran
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omepage: www.iust.ac.ir
Birth Date: 23 Apr 1960
Birth Place: Tehran, Ira
Marital Status: Married

EDUCATION

Date	Instituation	Obtained Qualification
1978-1986	Industrial Sharif University, Tehran, Iran	B.Sc. in Applied Mathematics
1986-1989	Shiraz University, Shiraz, Iran	M.Sc. in Statistics
1996-2000	Leeds University, Leeds, UK	Ph.D in Statistics

EXPERIENCES

RESEARCH

- **Subject:** Statistics and Applied Mathematics
- **Titel:** Numerical Algotithm based on Monte Carlo method
- **Date:** 2007-2008
- **Researchers:** R. Farnoosh
- **Organization:** Department of Mathematics, Faculty of Mathematics
- **Client:** Iran University of Science and Technology

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- **Subject:** Applications of Probability
- **Titel:** Image Segmentation using Voronoi Polygons and Markov Chain Monte Carlo method
- **Date:** 2005-2006
- **Researchers:** R.Farnoosh
- **Organization:** Department of Applied Mathematics, Faculty of Mathematics
- **Client:** Iran University of Science and Technology

❖
- **Subject:** Statistics
- **Titel:** A Modified Mesear of Kurtosis for Heavy Tail Distributions
- **Date:** 2006-2007
- **Researchers:** R. Farnoosh
- **Organization:** Department of Applied Mathematics, Faculty of Mathematics
- **Client:** Iran University of Science and Technology

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- **Subject:** Applications of Probability
- **Titel:** Image Segmentation using Voronoi Polygons and Markov Chain Monte Carlo method
- **Date:** 2005-2006
- **Researchers:** R.Farnoosh
- **Organization:** Department of Applied Mathematics, Faculty of Mathematics
- **Client:** Iran University of Science and Technology

❖
- **Subject:** Applications of Probability
- **Titel:** Solution of stochastic Differential euation Based on Monte Carlo Method
- **Date:** 2004-2005
- **Researchers:** R. Farnoosh
- **Organization:** Department of Applied Mathematics, Faculty of Mathematics
- **Client:** Iran University of Science and Technology

❖
- **Subject:** Statistics and Probability
- **Titel:** A Monte Carlo Variance Reduction Method Based on Control Variates
- **Date:** 2008-2009
- **Researchers:** R.Farnoosh
- **Organization:** Department of Applied Mathematics, Faculty of Mathematics
- **Client:** Iran University of Science and Technology

TEACHING EXPERIENCES

Iran University of Science and Technology:

- Advanced Simulatin, [5 credits]/ **Ph.D Course**
- Stochastic differential equations, [3 credits]/ **Ph.D Course**
- Theory of Probability, [5 credits]/ **Ph.D Course**
- Applications of Monte Carlo methods, [3 credits]/ **Ph.D Course**

- Theory of Probability (1) and (2), [3 credits]/ **M.Sc Course**
- Stochastic Processes and Applications, [3 credits]/ **M.Sc Course**
- Selected Topics in Advanced Probability, [3 credits]/ **M.Sc Course**
- Engineering Probability and Statistics, [3 credit]/ **M.Sc Course**

- Probability and Statistics, [10 credits]/ **B.Sc Course**
- Time Sries, [5 credits]/ **B.Sc Course**
- Ordinary Differential Equations, [7 credits]/ **B.Sc Course**
- Numerical Computations, [5 credits]/ **B.Sc Course**
- Stochastic Processes, [10 credits]/ **B.Sc Course**
- Engineering Probability and Statistics, [20 credit]/ **B.Sc Course**

SCIENTIFIC SOCIETIES MEMBERSHIP

1. Member of Iranian Mathematics Society
2. Member of Iranian Statistics Society

LANGUAGE SKILLS

English (Advanced)

COMPUTER KNOWLEDGE

| **Micrisoft Word XP** |
| **Micrisoft Powerpoint XP** |
| **Matlab 7** |
| **Programming With C** |
| **Programming With Fortran** |
| **Spss 13.01** |

THESIS AND DISSERTATION

1. **Degree and field of study: Ph.D in "Statistics"**
   Titel: "Image Segmentation using of Gaussian Mixture Model"
   Student name: Behnam Zarpak
   Date: 2004-2008 (Iran University of Science and Technology)

2. **Degree and field of study: Ph.D in "Statistics"**
   Titel: "Using of Simulation Method Such as MCMC for Improving the Shape Parameters"
   Student name: Hedyeh Jafarpour
   Date: 2000-2005 (Slamic Azad University of Researchers and Sciences Branch)

3. **Degree and field of study: Ph.D in "Statistics"**
   Titel: "Probabilistic ans Fuzzy Metric Spaces"
   Student name: Parvin Azhdari
   Date: 2002-2008 (Slamic Azad University of Researchers and Sciences Branch)

4. **Degree and field of study: P.hD in "Statistics"**
   Titel: "Some Theoritical Results of the Superaadditive Galton-Watson Branching Processes"
   Student name: Zohreh Zarabi-Zadeh
   Date: 2003-2008 (Slamic Azad University of Researchers and Sciences Branch)

5. **Degree and field of study: Ph.D in "Applied Mathematics"**
   Subject: "Numerical solution of Stochastic Differential Equations"
   Student name: Morteza Ebrahimi
   Date: 2005-2009 (Iran University of Science and Technology) (Current)

6. **Degree and field of study: Ph.D in "Statistics"**
   Titel: "Statistical method for solving inverse problem"
   Student name: Parisa Nabati
   Date: 2008-2012 (Iran University of Science and Technology) (Current)

7. **Degree and field of study: Ph.D in "Applied Mathematics"**
   Subject: "Semi-Parametric Models"
   Student name: Ali Ghasemian
   Date: 2008-2012 (Iran University of Science and Technology) (Current)

8. **Degree and field of study: Ph.D in "Statistics"**
   Titel: "Stochastic Differential Equations an its Application in Insurance"
   Student name: Ramazan Rezaean
   Date: 2007-2011 (Slamic Azad University of Researchers and Sciences Branch)

9. **Degree and field of study: Ph.D in "Statistics"**
   Titel: "Applications of Probability in Insurance"
   Student name: Parvin Azhdari
   Date: 2006-2010 (Slamic Azad University of Researchers and Sciences Branch)

1. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Solution of Partial differential equations based on Monte Carlo Method"
   Student name: Zahra allaei
   Date: 2005-2007 (**Iran University of Science and Technology**)

2. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Solution of Partial differential equations Using Fyman kak Formula and Numerical Solution of Stochastic Differential equations"
   Student name: Reza Gholipour
   Date: 2005-2007 (**Iran University of Science and Technology**)

3. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Solution of Integral equations based on Monte Carlo Method"
   Student name: Taraneh Talaei
   Date: 2005-2007 (**Iran University of Science and Technology**)

4. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Solution of Large Sparse System of Linear Algebraic Equations based on Monte Carlo Method"
   Student name: Mariam Atari
   Date: 2005-2007 (**Iran University of Science and Technology**)

5. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Hedging and Pricing of an Option With a Correlated Asset Through Solving a Nonlinear PDE"
   Student name: Elaheh Mokhtarnejad
   Date: 2005-2007 (**Iran University of Science and Technology**)

6. Degree and field of study: **M.Sc** in "Probability and Statistics"
   Subject: "Modelisation Markovien Image and its Application in Image Segmentation"
   Student name: Zeinab Amir Abadi
   Date: 2006-2008 (**Iran University of Science and Technology**)

7. Degree and field of study: **M.Sc** in "Probability and Statistics"
   Subject: "Image Reconstruction by Using 2D Autoregressive Models"
   Student name: Behjat Shahsavari
   Date: 2006-2008 (**Iran University of Science and Technology**)

8. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Diffusion and Image Processing"
   Student name: Mahdie Sattari
   Date: 2004 (**Iran University of Science and Technology**)

9. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Oil diffusion equations and their applications"
   Student name: Maryam mehrparvar
   Date: 2005 (**Iran University of Science and Technology**)

10. Degree and field of study: **M.Sc** in "Pure Mathematics"

Subject: "Studying the Qualitative Behaviour of Trajectories of the Lienard System"
Student name: Elmira Nabizadeh Morsalfard
Date: 2005 (Iran University of Science and Technology)

11. **Degree and field of study: M.Sc in "Applied Mathematics"**
    Subject: "Mont carlo method for solve integral and Acceleration in quasi monte carlo   method"
    Student name: Mehdi babli
    Date: 2007 (Iran University of Science and Technology)

12. **Degree and field of study: M.Sc in "Applied Mathematics"**
    Subject: "Variance Reduction Method Based on Sensitivity Derivatives and Their Applications"
    Student name: tarane tallaee
    Date:2007 (Iran University of Science and Technology)

13. **Degree and field of study: M.Sc in "Applied Mathematics"**
    Subject: "Application ofMonte Carlo and quasi Monte Carlo methods for solving heat equation
    and Fredholm integral equations of the second kind"
    Student name: mahboubeh allaei
    Date: 2007 (Iran University of Science and Technology)

14. **Degree and field of study: M.Sc in "Applied Mathematics"**
    Subject: "Determination Inverse Matrix by Monte Carlo Method And Used it for Solving Elliptic
    Partial Differential Equation"
    Student name: Maryam Attary Dezfully
    Date:2007 (Iran University of Science and Technology)

15. **Degree and field of study: M.Sc in "Applied Mathematics"**
    Subject: "Hedging and pricing of an option with a correlated asset through solving a Nonlinear
    PDE"
    Student name: Elaheh Mokhtarnejad
    Date: 2007 (Iran University of Science and Technology)

16. **Degree and field of study: M.Sc in "Applied Mathematics"**
    Subject: "Complexity of the Monte Carlo Method in Comparison with Iterative Methods for
    Solving Systems of Linear Equations"
    Student name: Amir Hossein Sharifpour
    Date: 2008 (Iran University of Science and Technology)

17. **Degree and field of study: M.Sc in "Mathematical statistics"**
    Subject: "A goodness of fit test for copula Based on Rosenblatt transformation"
    Student name: Manizheh Goodarzi
    Date: 2007 (Iran University of Science and Technology)

18. **Degree and field of study: M.Sc in "Mathematical statistics"**
    Subject: "Copula and their application in modeling the extent of wheat production in Iran"
    Student name: Somayeh Alamdarlooi
    Date: 2008 (Iran University of Science and Technology)

19. **Degree and field of study: M.Sc in "Mathematical statistics"**
    Subject: "The asymmetric n-player gambler's ruin problem with equal initial fortunes"
    Student name: Hamid Reza Farazmand
    Date: 2009 (Iran University of Science and Technology)

20. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Bayesian Inference for Logistic Regression"
   Student name: Marjan Pishbin
   Date: 2009 (**Iran University of Science and Technology**)

21. Degree and field of study: M.Sc in "Mathematical statistics"
   Subject: "Modelisation Markovien image & its application inImage Segmentation"
   Student name: Zeinab AmirAbadi
   Date: 2008 (**Iran University of Science and Technology**)

22. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Image reconstruction by using 2D autoregressive models"
   Student name: Behjat Shahsavari
   Date: 2008 (**Iran University of Science and Technology**)

23. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Image restoration by use of EM algorithm and BP algorithm"
   Student name: Ommolbanin Gohari
   Date: 2009 (**Iran University of Science and Technology**)

24. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Semiparametric Estimation of Fixed Effects Panel Data Varying Coefficient Models"
   Student name: Sh. Goodarzi
   Date: 2010 (**Iran University of Science and Technology**)

25. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Nonparametric Regression Estimation of Panel Data Model With Fixed Effects"
   Student name: Maryam Alighardashi
   Date: 2010 (**Iran University of Science and Technology**)

26. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Introduction of Autoregressive Models with an Image Segmentation Application"
   Student name: Nesa Nemati
   Date: 2011 (**Iran University of Science and Technology**)

27. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Nonparametric regression modeling via the lasso-type regularization"
   Student name: Mohadese Maleki
   Date: 2011 (**Iran University of Science and Technology**)

28. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Nonlinear regression models based on scale mixtures of skew-normal distributions"
   Student name: Setareh Dalirian Fard
   Date: 2011 (**Iran University of Science and Technology**)

29. Degree and field of study: **M.Sc** in "Applied Mathematics"
   Subject: "Kalman Filtering And Smoothing For Time Series Models And Volatility"
   Student name: Robabeh Malakpour
   Date: 2012 (**Iran University of Science and Technology**)

30. Degree and field of study: **M.Sc** in "Mathematical statistics"
   Subject: "Modelling Time series with k-factor GIGARCH process"

Student name: Zahra sadat Nayeri
Date: 2012 (Iran University of Science and Technology)

31. Degree and field of study: M.Sc in "Mathematical statistics"
Subject: "Measuring the Impact of Non-Ignorability in Count Panel Data with Non-Monotone Non-Response by Bayesian Approach"
Student name: S. A. Feyzollahoghli
Date: 2013 (Iran University of Science and Technology)

32. Degree and field of study: M.Sc in "Mathematical statistics"
Subject: "Comparing between the Moment and Semi-parametric Methods for Nonlinear Time series Models"
Student name: M. Daneshvar
Date: 2013 (Iran University of Science and Technology)

33. Degree and field of study: M.Sc in "Mathematical statistics"
Subject: "Modeling IN timeseries of counts with INGARCH model"
Student name: Fateme Seilsefoor
Date: 2013 (Iran University of Science and Technology)

34. Degree and field of study: M.Sc in "Applied Mathematics"
Subject: "Solution of Partial differential equations based on Monte Carlo Method"
Student name: Zahra allaei
Date: 2005-2007 (Iran University of Science and Technology)

FARSI PUBLICATIONS

THESES

1. Limiting The Risk of Bayes and Empirical Bayes, M.Sc Theses, School of Mathematics and Statistics, Shiraz University, Shiraz, Iran, 1989.
   Supervised by prof. Ahmad Parsian

ENGLISH PUBLICATIONS

THESES

1. Statistical Analysis of Nearly Regular Point Patterns and Images, Ph.D Theses, Department of Statistics, University of Leeds, Leeds, UK, 2000.
   Supervised by prof. Charles C. Taylor and Prof. Ian Dryden

SEMINARS (Talks)

1. R. Farnoosh, M. Ebrahimi, T. Talaee, (2007), A Monte Carlo variance reduction method in applicationto Burgers equation based on control variates, 6th Seminar on Probability and Stochastic Processes, Babolsar, Iran.

2. B. Zarpak, R. Farnoosh, (2005), Image Segmentaion Using Spatially Correlated Gaussian Mixture Models, 5th Seminar on Probability and Stochastic Processes, Brjand, Iran.

CONFERENCES and Other PRESENTION

1. R. Farnoosh, B. Zarpak, Image Segmentation using Gaussian Mixture Model, IUST International Journal of Engineering Science, Mathematics and Industrial Engineering Special Issue, No. 1-2, Vol. 19, 2008.

2. R. Farnoosh, M. Ebrahimi, A numerical algorithm based on iterative Monte Carlo method to solution of a parabolic partial differential equation, 37-th Annual Iranian Mathematics, Iran, Tabriz, 2-6 September 2006, Azarbaijan Tarbiat Moallem University.

3. R. Farnoosh, H. Jafarpour, Shape Parameters of Laplace Distribution Function and Estimation of Fourth Central Moment, Trnsaction on Mathematics, Issue 1, Vol. 5, January 2006.

4. H. Jafarpour, R. Farnoosh, A Kurtosis Measure for Heavy Tail Symmetric Densities, Trnsaction on Mathematics, Issue 1, Vol. 5, January 2006.

5. R. Farnoosh, B. Zarpak, Image Restoration with Gaussian Mixture Models, Trnsaction on Mathematics, Issue 4, Vol. 3, October 2004.

6. R. Farnoosh, B. Zarpak, A Probabilistic Approach for Solving Partial differential Equations, 14th Seminar on Mathematics Analysis and its Applications, February 4-5, 2004.

7. R Rezaeyan, R Farnoosh, "Paper: A Comparison Between Gaussian and Pois-sonian Noise in the Numerical Solution of SDE",
8. R Rezaeyan, R Farnoosh, "Paper: Stochastic Differential Equations and Markov Processes in the Modelling of Electrical CircuitsS",
9. ZZ Zarabi, R Farnoosh, "Paper: Estimate of Extinction Probability of Bisexual Galton-Watson Branching ProcesS",
10. R Farnoosh, H Rezazadeh, A Sobhani, D Ebrahimibagha, "Paper: Numerical Solution of Second-Order Stochastic Differential Equations With Gaussian Random ParameterS",
11. R Farnoosh, P Nabati, "Paper: A Stochastic Perspactive to Random Ship Heave Motion Based on Different NoiseS",
12. R Farnoosh, J Ghasemian, FO Solaymani, "Paper: A Modification on Ridge Estimation for Fuzzy Nonpapametric RegressioN",
13. R Farnoosh, A Hajrajabi, "State space modeling of RL electrical circuit and estimation of parameters via Maximum likelihood and Bayesian approaches",
14. R Farnoosh, A Hajrajabi, "Parameter estimation of stochastic RL electrical circuit based on the state space model",
15. R Farnoosh, M Hajebi, E Hajebi, "Evaluation of Two Popular Models of Volatility on Financial Time Series",
16. R Farnoosh, HR Rezazadeh, J Damirchi, "Numerical solution of Heun equation via linear stochastic differential equation",

17. R Farnoosh, HR Rezazadeh, J Damirchi, "A Survey on exact analytical and numerical solutions of some SDEs based on martingale approach and changing variable method",

18. R Farnoosh, P Nabati, "Modelling RLC Electrical Circuits by Stochastic Differential Equations".

JOURNALS

PAPERS PUBLISHED IN ISI's JOURNALs

1. R Farnoosh, M Aalaei, M Ebrahimi"A Semiparametric Estimation for Regression Functions in the Partially Linear Autoregressive Time Series Model" Stochastics An International Journal of Probability and stochastic, 2014,

2. R Farnoosh, M Aalaei, "A Stochastic Algorithm to Solve Multiple Dimensional Fredholm Integral Equations of the Second Kind", Bulletin of the Iranian Mathematical Society 40 (2), 2014,

3. A Nademi, R Farnoosh, "Mixtures of autoregressive-autoregressive conditionally heteroscedastic models: semi-parametric approach", Journal of Applied Statistics 41 (2), 275-293, 2014,

4. R Farnoosh, A Hajrajabi, " Estimation of parameters in the state space model of stochastic RL electrical circuit", Compel-The international journal for computation and mathematics in, 2013,

5. R Farnoosh, P Nabati, " A stochastic perspective to random ship heave motion based on different noises", Iranian Journal of Science and Technology Transaction A-Science 37 (A3), 211-217, 2013,

6. SJ Mortazavi, R Farnoosh, " The Prediction Nonlinear-Autoregressive Model for Annual Ring Width of Pinus Eldarica with Semi-Parametric Approach", World Applied Sciences Journal 26 (6), 783-787, 2013,

7. R Farnoosh, P Nabati, A Hajirajabi, " Parameters estimation for RL electrical circuits based on least square and Bayesian approach", Compel-The international journal for computation and mathematics in, 2012,

8. Z Rahnamaei, N Nematollahi, R Farnoosh, " The Location-Scale Mixture Exponential Power Distribution: A Bayesian and Maximum Likelihood Approach", Journal of Applied Mathematics 2012,

9. R Farnoosh, J Ghasemian, OS Fard, " A modification on ridge estimation for fuzzy nonparametric Regression", Iranian Journal of Fuzzy Systems 9 (2), 75-88, 2012,

10. R Farnoosh, J Ghasemian, O Solaymani Fard," Integrating Ridge-type regularization in fuzzy nonlinear regression", Computational & Applied Mathematics 31 (2), 323-338, 2012,

11. R Farnoosh, SJ Mortazavi, " A semiparametric method for estimating nonlinear autoregressive model with dependent errors", Nonlinear Analysis: Theory, Methods & Applications 74 (17), 6358-6370, 2011,

12. R Farnoosh, P Nabati, R Rezaeyan, M Ebrahimi, " A stochastic perspective of RL electrical circuit using different noise terms", Compel-The international journal for computation and mathematics in, 2011,

13. R Farnoosh, M Ebrahimi, "Monte Carlo simulation via a numerical algorithm for solving a nonlinear inverse problem", Communications in Nonlinear Science and Numerical Simulation 15 (9), 2436-2444, 2010,

14. R Farnoosh, A Fallah, A Hajrajabi, "Bayesian Estimation of Penalty Function in Homogeneity Test of Mixture Models", Journal of Statistical Sciences 2 (2), 229-243, 2009,

15. R Farnoosh, A Aghajani, P Azhdari, "Contraction theorems in fuzzy metric space", Chaos, Solitons & Fractals 41 (2), 854-858, 2009,

16. R Farnoosh, E Morteza, "Monte Carlo simulation for solving Fredholm integral equations", Kybernetes 38 (9), 1621-1629, 2009,

17. R Farnoosh, M Ebrahimi, M Attari, "Complexity of Monte Carlo method in application to Fredholm integral equations of the second kind.", Journal of Advanced Research in Scientific Computing 1 (1), 2009,

18. Farnoosh, R. and Ebrahimi, M. (2008), "Monte Carlo method for solving Fredholm integral equations of the second kind", Applied Mathematics and Computation, Vol. 195, Issue 1, pp. 309-315.

19. Morteza Ebrahimi, Rahman Farnoosh and Somayeh Ebrahimi, Biological applications and numerical solution based on Monte Carlo method for a two-dimensional parabolic inverse problem, Applied Mathematics and Computation, (2008)

20. R Farnoosh, B Zarpak, "Image segmentation using Gaussian mixture model", IUST International Journal of Engineering Science 19 (1), 29-32, 2008,

21. R. Farnoosh, M. Ebrahimi, Monte Carlo method via a numerical algorithm to solve a parabolic problem, Applied Mathematics and Computation, 190, (2007) 1593-1601.

22. IL Dryden, R Farnoosh, CC Taylor, "Image segmentation using Voronoi polygons and MCMC, with application to muscle fibre images", Journal of Applied Statistics 33 (6), 609-622, 2006,

23. E Pasha, R Farnoosh, A Fatemi, "Fuzzy entropy as cost function in image processing", Proceedings of the 2nd IMT-GT Regional Conference on Mathematics, Statistics ..., 2006,

24. CC Taylor, IL Dryden, R Farnoosh, "The K-Function for Nearly Regular Point Processes", Biometrics 57 (1), 224-231, 2001,

25. Monte Carlo simulation via a numerical algorithm for solving a nonlinear inverse problem, Communications in Nonlinear Science and Numerical Simulation, Vol. 15 (2009), 2436-2444.

OTHER PAPERS

1. R Farnoosh, M Hajebi, SJ Mortazavi,"A Semiparametric Estimation for Regression Functions in the Partially Linear Autoregressive Time Series Model", Applications & Applied Mathematics 9 (2), 2014,

2. R Farnoosh, H Rezazadeh, A Sobhani, D Ebrahimibagha, "Numerical solution of second-order stochastic differential equations with Gaussian random parameters", Journal of Linear and Topological Algebra 2 (4), 2014,

3. R Farnoosh, N Nematollahi, Z Rahnamaei, A Hajrajabi, "A Family of Skew-Slash Distributions and Estimation of its Parameters via an EM Algorithm", Journal of Iranian Statistical Society 12 (2), 271-292, 2013,

4. R Farnoosh, R Khanjani, A Chaji, " Stochastic FDH model with various returns to scale assumptions in data envelopment analysis'", Journal of Advanced Research in Applied Mathematics 3 (11), 21-32, 2011,

5. R Rezaeyan, R Farnoosh, " Stochastic Differential Equations and Markov Processes in the Modeling of Electrical Circuits", Journal of Mathematical Extension, 2010,

6. R Rezaeyan, R Farnoosh, " Stochastic Differential Equations and Application of the Kalman-Bucy Filter in the Modeling of RC Circuit", Applied Mathematical Sciences 4 (23), 1119-1127, 2010,

7. R Farnoosh, R Rezaeyan, "Numerical solution and estimation parameters of stochastic differential equation the Yule process.", Proceedings of World Academy of Science: Engineering & Technology 50, 2009,

8. R Farnoosh, M Ebrahimi, M Aalaei, "Quasi-Monte Carlo method via a numerical algorithm to solve Fredholm integral equations", Journal of Advanced Research in Applied Mathematics 1 (2), 2009,

9. P Azhdari, R Farnoosh, "Fixed point theorems for the generalized C-contractions", Appl. Math. Sci 3, 1265-1273, 2009,

10. H Jafarpour, R Farnoosh, "A Kurtosis Measure for Heavy Tail Symmetric Densities", Wseas Transactions on Mathematics 5 (1), 6, 2006,

11. R Farnoosh, H Jafarpour, "Shape Parameters of Laplace Distribution Function and Estimation of Fourth Central Moment", Wseas Transactions on Mathematics 5 (1), 1, 2006,

12. H Jafarpour, R Farnoosh, "Comparing the kurtosis measures for symmetric-scale distribution functions considering a new kurtosis", Proceedings of the 8th Wseas International Conference on Applied Mathematics ...

13. R Farnoosh, H Jafarpour, "About the shape parameters of the family of Laplace distribution functions", Proceedings of the 8th Wseas International Conference on Applied Mathematics ..., 2005,

14. R Farnoosh, B Zarpak, "Image restoration with gaussian mixture models", Wseas Trans. on Mathematics 4 (3), 2004,

15. رحمان فرنوش، هدیه جعفر پور، یک شاخص کشیدگی برای چگالی های متقارن با دنباله سنگین، مجله گستره, ریاضی سال 1385جلد 1،

INTERESTS

Interests

- **Financial Mathematic**
- **Probabilistic Approaches for Solving Inverse Diffusion Problems**
- **Image Analysis**
- **Bayesian Data Analysis**
- **Markov Chain Monte Carlo Simulation**
- **Appication of Monte Carlo Method to Solution of:**

    1. **Partial Differential Equations**
    2. **System of Linear Algebraic Equations**
    3. **Integral Equations**

- **Numerical Solution of Stochastic Differential Equation**
- **Mathematical Biology**

REFEREES

Prof. Dr. A. Shidfar
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5969, Safat 13060, Kuwait
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Teacher Training University, Tehran, Iran
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Dr. G.H. Yari
School of Mathematics
Department of Applied Mathematics
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Dr H. Pezeshk
School of Mathematics
University of Tehran
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Dr. T. Nikazad
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Linkoping University
SE-581 83 Linkoping, Sweden
E-mail: tonik@mai.liu.se