

# AMIR KHORRAMI CHOKAMI

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## Profile

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Wide basic engineering background and sound mathematical training to define and solve complex problems that require detailed mathematical modelling, computer simulations and statistical investigation. My research interests concern Extreme Value Theory and its applications, Stochastic processes, Records, Random Reaction Networks, Cyber security.

## Current Positions

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Oct 2019 - Present	Assistant Professor, University of Torino
Jan 2020 - Present	Research Affiliate, “de Castro” Statistics Initiative, Collegio Carlo Alberto

## Past Positions

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Jun 2019 - Sep 2019	Post-doctoral Research Fellow Project: <i>Approximation and statistical inference in random reaction (and interaction) networks</i> Politecnico di Torino, Department of Mathematical Sciences
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## Education

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Sep 2014 - Jan 2019	Ph.D. in Statistics Università Bocconi Thesis title: <i>New Advances On Records</i> Thesis Supervisors: Michael Falk and Simone Padoan
Sep 2010 - Mar 2014	Master of Science in Mathematical Engineering Final Degree mark: 110 (out of 110) <i>cum laude</i> Politecnico di Torino Thesis title: <i>Extreme Value Analysis of Severe Rainfalls in the Piemonte and Valle d'Aosta Regions</i> Thesis Supervisors: Mauro Gasparini and Simone Padoan
Sep 2007 - Mar 2011	Bachelor in Mathematics for Engineering Final Degree mark: 110 (out of 110) Politecnico di Torino Thesis title: <i>Gevrey regularity of periodic solutions of elliptic equations</i> Thesis supervisor: Claudio Canuto

## Studies Abroad

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Oct 2016 - Jan 2017      Visiting student at University of Würzburg, under the supervision of professor Michael Falk

## Publications

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- Papers in Refereed Journals

- 1) Falk, M., **Khorrani Chokami, A.** and Padoan, S. A. (2018). *Some Results on Joint Record Events*. *Statistics and Probability Letters*, 135, 11–19.
- 2) Falk, M., **Khorrani Chokami, A.** and Padoan, S. A. (2018). *On Multivariate Records from Random Vectors with Independent Components*. *Journal of Applied Probability*, 55, 1–11.
- 3) Falk, M., **Khorrani Chokami, A.** and Padoan, S. A. (2019). *Records For Time-Dependent Stationary Gaussian Sequences*. *Journal of Applied Probability*, 00, 1–19.

- Submitted and Working Papers

- 4) **Khorrani Chokami, A.**, Gasparini, M. and Merletti, R. (2020+). *Identification of periodic bursts in surface EMG: applications to the erector spinae muscles of sitting violin players*. Submitted.
- 5) **Khorrani Chokami, A.** and Padoan, S. A. (2020+). *Asymptotic Results On Records Over Time-Dependent Stationary Sequences*. In preparation.
- 6) **Khorrani Chokami, A.** and Padoan, S. A. (2020+). *Statistical Methods For Records Over Stationary Gaussian Sequences*. In preparation.
- 7) **Khorrani Chokami, A.** and Kratz, M. (2020+). *Extremal Dependence Of Order Statistics*. In preparation.

## Participation in Research Groups

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2017 - 2020      Co-investigator of the National Research Project (PRIN 2015) *Modern Bayesian nonparametric methods*. National coordinator: Igor Pruenster.

## Conference Presentations

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- Invited Talks

- *The 49th Meeting of the Italian Statistical Society*, Università di Palermo, Italy. (20-22 Jun 2018)
- *The 10th International Conference of the ERCIM WG on Computational and Methodological Statistics*, Senate House, University of London, UK. (16-18 December 2017)

- Contributed Talks

- *10th Conference on Extreme Value Analysis*, Delft, The Netherlands. (26-30 Jun 2017)

- Posters

- *Risk Quantification and Extreme Values in Applications*, Lausanne, Switzerland.  
(15-17 February 2017)

## Teaching

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Nov 2019 - Jan 2020	<i>Numerical and Statistical Methods for Finance</i> (M.Sc.), Università di Torino
Oct 2019 - Jan 2020	Teaching Assistant, <i>Statistical Models/Data Spaces - Machine learning</i> (M.Sc.), Politecnico di Torino
Nov 2018 - Jan 2019	Teaching Assistant, <i>Statistical Models/Data Spaces - Time Series</i> (M.Sc.), Politecnico di Torino
Sep 2018 - Jan 2019	Teaching Assistant, <i>Applied Statistics</i> (B.Sc.), Università Bocconi
Sep 2015 - Jan 2016	Teaching Assistant, <i>Statistics</i> (B.Sc.), Università Bocconi
Jun 2014 - Jul 2014	Instructor at the Biostat 2014 Summer School, Uni-Astiss Polo Universitario

## Working Experiences

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Mar 2013 - Jun 2013	Internship on modeling extreme rainfall values Institution: CNR-ISAC
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## Summer and Winter Schools

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24 - 28 Jun 2019	Chemical Reaction Networks Summer School, Prapelato (Turin, Italy)
12 - 14 Dec 2015	CRoNoS Winter Course on Robust methods and multivariate extremes, Senate House, University of London (UK)

## Workshops

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1 - 3 Jul 2019	Member of the organizing committee of Chemical Reaction Networks Workshop, Politecnico di Torino
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## Awards

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- Member of the winning team at the Stats Under the Stars competition - I edition (2015)
- Member of the winning team at the Stats Under the Stars competition - IV edition (2018)

## IT Skills

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- R, Matlab, Latex (Advanced level)
- C, C++, Wolfram Mathematica (Intermediate level)
- SQL, HTML, PHP, Python, Julia (Basic level)

## Languages

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Spoken and written fluent English, knowledge of basic French, Farsi and Spanish.