Mohammad Kazemi

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Department of Statistics

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University of Guilan

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WWW Researchgate, Google Scholar, ORCiD, LinkedIn



Education

2014-2019 Ph.D. in Statistics - Shahrood University of Technology, Shahrood, Iran

Thesis: Variable Selection and Structure Identification in Semiparametric Models

Supervisors: Davood Shahsavani and Mohammad Arashi

2009-2012 M.Sc. in Mathematical Statistics - University of Mazandaran, Babolsar, Iran

Thesis: Inference for Weibull Distribution under Hybrid Censoring

Supervisor: Akbar Asgharzadeh Advisor: Bahram Sadeghpour Gildeh

Visiting Positions

2018-2019 Sabbatical Visit in Statistics - CAST-Centre for Applied Statistics and Data Analytics,

Tampere University, Tampere, Finland

Project: Robust Singular Spectrum Analysis

Supervisor: Paulo Canas Rodrigues

Research Interests

High-Dimensinal Data Analysis, Penalized Regression, Statistical Machine Learning, Data Mining, Robust Statistics, Singular Spectrum Analysis, Censored Data Analysis

Journal Papers

- [1] V. Goodarzi, D. Shahsavani and M. Kazemi (2025). A Robust Partial Linear Model Combining Modified Huber Loss Function with Variable Selection, *Statistical Papers*, 66, 124, DOI
- [2] M. Kazemi, H. Mohammadi Peyhani, M. Akbari (2025). A novel leading moving average indicator using ANFIS-Wavelet hybrid method for financial market forecasting, *Journal of Mathematical Modeling*, 13(4), 775-788. DOI
- [3] M. Fallahnejad, V. Rezaeitabar, M. Kazemi (2025). A generalized K2 algorithm for learning Bayesian network structures using ridge regression, *Lobachevskii Journal of Mathematics*, 46(4), 1567-1579. DOI
- [4] M. Kazemi (2024). Group Descent Algorithm in Penalized Nonparametric Additive Model, *Journal of Operational Research in its Applications*, 21(4), 1-14

- [5] M. Kazemi (2024). A Robust Variable Screening Approach with Application to Gene Expression Data, *REVSTAT-Statistical Journal*, DOI.
- [6] M. Kazemi (2024). Support Vector Machine in Ultrahigh Dimensional Feature Space, *Journal of Statistical Computation and Simulation*, 94 (3), 517–535, DOI.
- [7] M. Kazemi (2023). A Comparative Study of Singular Spectrum Analysis, Neural Network, ARIMA and Exponential Smoothing for monthly Rainfall Forecasting, *Journal of Mathematical Modeling*, 11(4), 783–803, DOI
- [8] M. Kazemi and P. C. Rodrigues (2023). Robust singular spectrum analysis: Comparison between classical and robust approaches for model fit and forecasting, *Computational Statistics*, DOI
- [9] M. Kazemi and M. Azizpour (2021). Estimation for inverse Weibull distribution parameters under type-I hybrid censoring. *Austrian Journal of Statistics*, 50, 38-51, DOI.
- [10] M. Kazemi, D. Shahsavani, M. Arashi and P. C. Rodrigues (2021). Identification for partially linear regression models with autoregressive errors, *Journal of Statistical Computation and Simulation*, Published online, 97(1), 1441-1454, DOI.
- [11] M. Kazemi, D. Shahsavani, M. Arashi and P. C. Rodrigues (2021). Estimation in partial linear model with spline modal function, *Communications in Statistics Simulation and Computation*, 50(11), 3256-3272, DOI.
- [12] M. Kazemi (2020). Partial correlation screening for varying coefficient models, *Journal of Mathematical Modeling*, 8(4), 363-376, DOI.
- [13] P. C. Rodrigues, J. Pimentel, P. Messala and M. Kazemi (2020). Decomposition and forecasting of mutual investment funds using singular spectral analysis, *Entropy*, 22(1), 83, DOI.
- [14] M. Kazemi, D. Shahsavani and M. Arashi (2019). A sure independence screening procedure for ultra-high dimensional partially linear additive models, *Journal of Applied Statistics*, 46(8), 1385-1403.
- [15] M. Kazemi, D. Shahsavani and M. Arashi (2018). Variable selection and structure identification for ultrahigh-dimensional partially linear additive models with application to cardiomyopathy microarray data, *Statistics, Optimization and Information Computing*, DOI.
- [16] M. Kazemi, D. Shahsavani and M. Arashi (2018). Variable selection and structure identification in high dimension for partial linear additive models (in Farsi), *Journal of Statistical Sciences*, 12(2), 485-512.
- [17] A. Asgharzadeh, M. Kazemi and D. Kundu (2017). Estimation of P(X > Y) for Weibull distribution based on hybrid censored samples, *International Journal of Systems Assurance Engineering and Management*, 8(Suppl 1): 489. DOI.
- [18] M. Kazemi and M. Fallahnejad (2014). Inference on stress-strength reliability of power distribution, *Scientific Journal of Pure and Applied Sciences*DOI.
- [19] A. Asgharzadeh, M. Kazemi and C. Kus (2013). Analysis of the Hybrid Censored Data from the Logistic Distribution, *Journal of Probability and Statistical Science* 11(2), 183-198.

Conference Papers

- [20] V. Goudarzi, D. Shahsavani and M. Kazemi (2024). Robust penalized estimation using modified Huber loss function for semiparamtric regression model, *17th Iranian Statistical Conference*, Aug 2024, University of Birjand, Birjand, Iran.
- [21] M. Kazemi (2024). Penalized regression for modeling high-dimensional data with group structure, 5^{th} *International Conference on Soft Computing (CSC2024)*, 6-7 March 2024, University of Guilan, Iran.
- [22] S. A. H. Tabatabaei, K. Rezaee, M. Kazemi (2024). Death Rate (per million) of Confirmed Patients Infected by COVID-19 in the Pandemic Period: A Continental Comparison, 5th International Conference on Soft Computing (CSC2024), 6-7 March 2024, University of Guilan, Iran.

- [23] M. Kazemi and A.H. Tabatabaei (2023). A simulation study on high-dimensional multivariate response regression, *The 14th Seminar on Probability and Stochastic Processes*, Vali-e-Asr University of Rafsanjan, Rafsanjan, Iran.
- [24] B. Moradi, D. Shahsavani and M. Kazemi (2023). Screening and Selection of Interaction effects, *The 14th Seminar on Probability and Stochastic Processes*, Vali-e-Asr University of Rafsanjan, Rafsanjan, Iran.
- [25] M. Kazemi (2022). Ultra-high dimensionality: a challenge in variable selection and classification problems, *16th Iranian Statistical Conference*, 24-26 Aug 2022, University of Mazandaran, Babolsar, Iran.
- [26] M. Kazemi (2021). Robust Analysis of Time Series, *4th International Conference on Soft Computing*, 29 & 30 Dec 2021, University of Guilan, Faculty of Engineering and Technology East of Guilan, Iran.
- [27] M. Kazemi (2021). Data Dimensionality Reduction using Screening, *4th International Conference on Soft Computing*, 29 & 30 Dec 2021, University of Guilan, Faculty of Engineering and Technology East of Guilan, Iran.
- [28] M. Kazemi (2019). Feature Selection for Ultrahigh Dimensional Varying Coefficient Models, *3rd International Conference on Soft Computing*, University of Guilan, 20 & 21 NOV 2019, University of Guilan, Faculty of Engineering and Technology East of Guilan, Iran.
- [29] M. Kazemi, D. Shahsavani and M. Arashi (2017). Group LASSO for high-dimensional partially linear errors-in variables models, *Second National & First International Conference on Soft Computing*, 22& 23 Nov 2017, University of Guilan, Faculty of Engineering and Technology East of Guilan, Iran.
- [30] M. Kazemi, D. Shahsavani and M. Arashi (2017). Feature screening in big data using distance correlation (In Farsi), *Modern Methods in Insurance Pricing and Industrial Statistics*, 3-5 September, 2017, Bu Ali Sina University, Hamedan, Iran.
- [31] M. Kazemi, M. Arashi and D. Shahsavani (2017). Gene identification using independence screening procedure, *The 11th Seminar on Probability and Stochastic Processes*, Aug 2017, Imam Khomeini international university, Qazvin, Iran.
- [32] M. Kazemi, D. Shahsavani and M. Arashi (2017). Solution of optimization problem for variable selection in high-dimensional data, *The 10th International Conference of Iranian Operations Research Society*, 3-5 May 2017, University of Mazandaran, Babolsar, Iran.
- [33] M. Kazemi (2016). On progressively type II hybrid censored generalized inverted exponential distribution, *13th Iranian Statistical Conference*, 24-26 Aug 2016, Shahid Bahonar University of Kerman, Kerman, Iran.
- [34] M. Kazemi and A. Asgharzadeh (2014). Stress-strength reliability of exponential distribution based on hybrid censored samples, *The 12th Iranian Statistical Conference*, 25-27 August, 2014, Razi University, Kermanshah, Iran.
- [35] B. Saracoğlu, A. Asgharzadeh, M. Kazemi, İ. Kinaci and N. Akdam (2014), Statistical Inference for the Generalized Gompertz Distribution. *9th International Statistics Day Symposium ISDS 2014 (İGS 2014)*, 10-14 May, pp.83, 2014, Antalya, Turkey.
- [36] M. Kazemi and A. Etemadi (2014). Monte Carlo Integration and Importance Sampling (in Farsi), *The 2nd Regional conference on Mathematics And Applications*, 2 October 2014, Payame Noor university, Mazandaran, Tonekabon, Iran.

In Submission

[37] M. Fallahnejad, V. Rezaei Tabar, M. Kazemi (2025). Elastic Net - Based K2 Algorithm for Bayesian Network Structure Learning, *Statistics* (Revised).

MSc Supervision

- Parnian Meypoush, *An algorithm for variable selection and interaction identification in high dimentional data*, Uinversity of Guilan (2023-2025)
- Fatemeh Pourmohammadi, *Generalizations of ridge regression for variable selection in multiple linear regression model*, Uinversity of Guilan (2023-2025)
- Negar Shahinfar, *Architecture reduction of a probabilistic neural network by merging k-means and k-nearest neighbor algorithms*, Uinversity of Guilan (2023-2025)
- Alireza Bolandkerdar, Comparison of the performance of machine learning methods in genomic prediction: Penalized Regression, Ensemble Learning, and Deep Learning, Uinversity of Guilan (2024-present)
- Negin Haghighi, *Variable selection in modelling clustered data using within-cluster resampling*, Uinversity of Guilan (2024-present)
- Masoomeh Vahidi, *An elastic net–based supervised feature selection algorithm for high dimensional data*, Uinversity of Guilan (2024-present)
- Ali Esmattalab, Modal regression using kernel density estimation, Uinversity of Guilan (2023-present)
- Shaghayegh Kashfi, *An ensemble learning strategy for panel time series forecasting of excess mortality during the COVID-19 pandemic*, Uinversity of Guilan (2023-present)

PhD Supervision

- Vahid Goudarzi, *Estimation and variable selection for robust semi-parametric regression models*, Shahrood University of Technology, 2022-present (Co-Supervision).
- Mehryar Fallahnejad, *A Generalization of the k2 algorithm for selecting candidate parents based on dependency criterion in penelized regression*, Allameh Tabataba'i University, 2023-present (Co-Supervision).
- Bahman Moradi, *Interaction Identification and Selection in Linear Models*, Shahrood University of Technology, 2022-present (Co-Supervision).

Scientific Collaborations

- Collaborator and affiliate member of the Statistical Learning Laboratory (SaLLy), Federal University of Bahia, Salvador, Brazil
- · Executive Editor of the Journal of Mathematical Modeling
- · Refereeing Service
 - Refereed articles for some journals
 - * Data Science in Science
 - * IEEE Access
 - * Computational Statistics
 - * Computational and Mathematical Methods
 - * Plos One
 - * Communications in Statistics Theory and Methods
 - * Communications in Statistics Simulation and Computation
 - * Complexity
 - * Advances in Mathematical Physics
 - * Journal of Mathematics
 - * Mathematical Problems in Engineering

- * Brazilian Journal of Probability and Statistics
- * Journal of Statistical Modelling: Theory and Applications
- * Hacettepe Journal of Mathematics and Statistics
- * Statistics, Optimization & Information Computing
- * Pakistan Journal of Statistics and Operation Research
- * Songklanakarin Journal of Science and Technology
- * Journal of Statistical Sciences (In Farsi)
- Refereed articles for conferences
 - * 1^{st} National Conference on Soft Computing, Nov 2015, University of Guilan, Iran
 - * 3^{rd} International Conference on Soft Computing, Nov 2019, University of Guilan, Iran
 - * 4^{th} International Conference on Soft Computing, Dec 2021, University of Guilan, Iran

Teaching Experiences

- University of Guilan, Rasht, Iran (2019-present)
 - Advanced Data Mining (Graduate Course)
 - Statistical Infrence I (Graduate Course)
 - Statistical Learning (Graduate Course)
 - Special Topics in Applied Statistics (Graduate Course)
 - Data Mining
 - Statistical Computing with R
 - Graphical and Exploratory Data Analysis
 - Multivariate Statistical Methods I & II
 - Probability I & II
 - Statistical Methods
 - Nonparametric Statistics
 - Regression I & II
 - Mathematical Statistics
 - Design of Experiments
 - Data Visualization
 - Introduction to Statistics and Probability
 - Bayesian Statistics
 - Biostatistics
 - Topics in Applied Statistics
 - Fundamentals of Probability
 - Statistics and Probability for Engineers
 - Statistics and Probability with Applications in Management
- Tampere University, Tampere, Finland (TA)- Summer School 2018
 - Introduction to Statistics
 - Introduction to R
- Shahrood University of Tecnology, Shahrood, Iran (2015-2017)
 - Statistics and Probability with Applications in Management
 - Basic Mathematics

- Payame Noor University of Guilan, Iran (2012-2014)
 - Inferential Statistics
 - Applied Statistics and Probability
 - Statistics and Probability for Engineers
- Deylaman Institute of Higher Education, Lahijan, Iran (2012-2014)
 - Statistical Methods

Teaching in Workshops

- $Data\ Vizualization\ with\ {\tt ggplot2}, 5^{th}\ International\ Conference\ on\ Soft\ Computing,\ University\ of\ Guilan,\ Rasht,\ Iran,\ 6\ March\ 2024.$
- Data Vizualization with R, Faculty of Mathematical Sciences, University of Guilan, Rasht, Iran, Dec 2023
- Regression Analysis with R, Faculty of Mathematical Sciences, University of Guilan, Rasht, Iran, Nov 2022
- Introduction to R, CAST-Centre for Applied Statistics and Data Analytics, Tampere University, Finland, Aug 2018
- A review of statistical topics in high school math textbooks (3 Sessions), Ministry of Education, Rasht, Iran, Jan & Feb 2021

Workshop Attendance

- An introduction to clustering as an unsupervised machine learning approach, University of Mazandaran (Prof. Mohammad Jafari Jozani), Aug 23, 2022
- Visualization of spatial data on static and dynamic geographic maps using R, Data Science Lab of Ferdowsi University of Mashhad, Mashhad, Iran, 5 Aug, 2021
- *Data Visualization with R*, Data Science Lab of Ferdowsi University of Mashhad, Mashhad, Iran, 6 July, 2021
- Data Science and applications with Python, Allameh Tabataba'i University, Tehran, Iran, 14-15 April, 2021
- A Short Course in Machine Learning, with a duration of 21 hours, Alzahra University, Tehran, Iran, February 16 March 5, 2021.
- *Virtual Data Science Summer School*, with a duration of 28 hours, Ferdowsi University of Mashhad, Mashhad, Iran, July 30 -August 8, 2020.
- Introduction to Machine Learning with Industrial Applications, Workshop in Modern Methods in Insurance Pricing and Industrial Statistics conference (Instructor: Ali Shojaie, Prof. at University of Washington, USA), Bu-Ali Sina University, Hamedan, Iran, 2th September 2017.
- *Risk Management with Big Data and Applications in Industry*, Workshop in Modern Methods in Insurance Pricing and Industrial Statistics conference (Instructor: David Rios Insua, Prof. at Spanish Royal Academy of Sciences), Bu-Ali Sina University, Hamedan, Iran, 4th September 2017.
- Bayesian Computation using WinBugs, Shahrood University of Tecnology, Iran (Instructor: Mojtaba Ganjali, Prof. at Shahid Beheshti University, Iran), 1^{st} November 2016.
- 6th Seminar on Fuzzy Statistics and Probability, Shahrood University of Tecnology, Iran, 18-19 May 2016.

Talk & Presentations

- Penalized Regression: A Supervised Statistical Learning Approch for the High-dimensional Data Modeling, University of Guilan, Rasht, Iran, Nov 2022
- Variable Selection Approaches in High Dimensional Data, Iranian Statistical Society, February 2022
- Dimensionality Reduction for High Dimensional Data, CAST-Center for Applied Statistics and Data Analysis, Tampere University, Finland, July 2018
- Estimation in Varying Coefficient Models, Department of Statistics, Shahrood University of Technology, Shahrood, Iran, December 2018
- *Variable Selection in High Dimensional Nonparametric Additive Models*, Weekly Seminar at Department of Statistics, Shahrood University of Technology, Shahrood, Iran, April 2017
- Sensitivity Analysis of Computer Models, Weekly Seminar at Department of Statistics, Shahrood University of Technology, Shahrood, Iran, May 2016

Computer Skills

Statistical and Mathematics Programming

R(Expert), Python, and some exprience with SAS & Maple

Statistical Software Abilities

SPSS, Minitab

Others

LTFX, Xepersian, MS Office (Word, Excel, PowerPoint)

Honors and Awards

- Visiting Research Award, Ministry of science, research and technology of Iran, 2018-2019
- Achivement during the Ph.D. Studies, Distinguished student of faculty of mathematical sciences, 2015
- Achivement during the Bachlor of Science Studies, Ranked "first" among the fourth year undergraduate students in department of statistics, 2009

Professional Memberships

- · Bernoulli Society
- Iranian Statistical Society