

PERSONAL INFORMATION

Vladimir Arčabić



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| Date of birth August 7, 1985

| Nationality Croatian

CURRENT POSITION

Assistant Professor, Department of Macroeconomics and Economic Development, Faculty of Economics and Business, University of Zagreb

WORK EXPERIENCE

2017- **Assistant Professor at Department of Macroeconomics and Economic Development**
Faculty of Economics and Business, University of Zagreb

2015-2017 **Senior teaching assistant at Department of Macroeconomics and Economic Development**
Faculty of Economics and Business, University of Zagreb

2009-2015 **Teaching assistant at Department of Macroeconomics and Economic Development**
Faculty of Economics and Business, University of Zagreb

2009 **Teaching assistant at Department of Macroeconomics and Economic Development**
Faculty of Economics and Business, University of Zagreb

EDUCATION

2010 – 2015 **Graduate program in Economics**
Faculty of Economics and Business, University of Zagreb
▪ Ph.D. thesis title: Technology shocks and nominal rigidities as a source of business cycles in post-transition countries of the European Union

2009 – 2011 **Master program : Economics of the EU**
Faculty of Economics and Business, University of Zagreb
▪ Master thesis title: Business cycles synchronization and transmission from the European Union to Croatia

2004 – 2009 **Undergraduate program in Business and Economics**
 Replace with education or training organisation's name and locality (if relevant, country)
 ▪ Replace with a list of principal subjects covered or skills acquired

TRAINING

- September 2017 *Empirical Monetary and Macroeconomics*
 Lecturer: Eric Olson, West Virginia University, Morgantown, USA
 Organizer: Faculty of Economics and Business, University of Zagreb
- August – December 2016 *Financial Econometric Modeling*, dr. Junsoo Lee
 Graduate course in Economics, University of Alabama, Tuscaloosa, Alabama, USA
- June 2016 *Introduction to Non-linear Time Series Econometrics*
 Lecturer: Junsoo Lee, University of Alabama, USA
 Organizer: Faculty of Economics and Business, University of Zagreb
- January – April 2016 *Seminar in International Finance*, dr. Jun Ma
Seminar in Monetary Economics, dr. Robert Reed
 Graduate courses in Economics, University of Alabama, Tuscaloosa, Alabama, USA
- September 2015 *Introduction to Dynamic Economic Models: Building Your First DSGE Model in MATLAB and Dynare*
 Lecturer: Myroslav Pidkuyko, CERGE-EI, Prague
 Organizer: Faculty of Economics and Business, University of Zagreb
- June 2015 *Seminars on Selected Topics in Time Series Econometrics*
 Lecturer: Junsoo Lee, University of Alabama, USA
 Organizer: Faculty of Economics and Business, University of Zagreb
- June 2013 *Applied Econometrics Course, Panel Data Analysis*
 Lecturers: Craig A. Depken II, University of North Caroline at Charlotte, USA, and Junsoo Lee, University of Alabama, USA
 Organizer: Faculty of Economics and Business, University of Zagreb
- September 2012 *A Summer Course on the Construction, Estimation, and Use of DSGE Macroeconomic Models*
 Lecturers: Cristiano Cantore, University of Surrey, Vasco Gabriel, University of Surrey, Paul Levine, University of Surrey, Joseph Pearlman, Loughborough University and Bo Yang, University of Surrey
 Organizer: Centre for International Macroeconomic Studies (CIMS), University of Surrey, UK
- August 2012 *Essex Summer School in Social Science Data Analysis: Dynamic Modeling for Social Scientists*
 Lecturers: Harold D. Clarke, University of Texas at Dallas and Guy D. Whitten, University of Texas A&M
 Organizer: University of Essex, UK
- June 2012 *Introduction to Gauss Programming*
 Lecturer: Robert J. Sonora, Fort Lewis College, Colorado, USA
 Organizer: Faculty of Economics and Business, University of Zagreb

PERSONAL SKILLS

Mother tongue(s) Croatian

Other language(s)	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C2	C2	C2	C2	C2
Replace with name of language certificate. Enter level if known.					

Levels: A1/A2: Basic user - B1/B2: Independent user - C1/C2 Proficient user
[Common European Framework of Reference for Languages](#)

Digital skills : MS Office, LaTeX, RATS, EViews, Stata

ADDITIONAL INFORMATION

- Visiting professorships**
- January – December 2016, Visiting Scholar, Department of Economics, Finance, and Legal Studies, University of Alabama, Tuscaloosa, Alabama, USA
- Projects**
- 2018 – 2022 Formation and Development of the Centre for Structural and Non-Linear Macroeconomic Modelling (MacroHub), Croatian Science Foundation (HRZZ)
 - 2015 – 2016 Creating prerequisites for building Croatian computable macroeconomic model (SPIRITH), European Social Fund (ESF)
 - 2014 – 2018 Sustainability of Croatian Economic Policy and Development, Croatian Science Foundation (HRZZ)
 - 2012 – 2013 Implementation of the stochastic-dynamic economic analysis and non-linear econometric analysis in teaching and research, University development fund, University of Zagreb
 - 2011 – 2012 Croatia and the European Union – Current state and perspectives, Ministry of Science, Education, and Sports (MZOS)
- Honours and awards**
- 2009 Reward of the Dean of the Faculty of Economics and Business, University of Zagreb for the exceptional Graduate thesis
 - 2008 Reward of the Dean of the Faculty of Economics and Business, University of Zagreb for the exceptional average score achieved during the entire study program
 - 2008 Scholarship of the City of Zagreb
 - 2007 Scholarship of the Ministry of Science, Education, and Sports
 - 2006 Reward of the Dean of the Faculty of Economics and Business, University of Zagreb for the exceptional average score achieved during the 2nd year of study
- Reviewer (journals, proceedings etc.)**
- Economic Modelling; Journal of Empirical Finance; Economic Research; Zagreb International Review of Economics and Business (ZIREB); Croatian Economic Survey; The South East European Journal of Economics and Business (SEEJ); Ekonomska misao i praksa; SAGE Open; Organizations and Markets in Emerging Economies
- Researcher's profiles**
- ORCID: orcid.org/0000-0003-4173-8637
 Google Scholar: : <https://scholar.google.com/citations?user=Luor26cAAAAJ&hl=th>
 Full bibliography: <https://www.bib.irb.hr/pregled/znanstvenici/322415?page=2>

SELECTED BIBLIOGRAPHY

- Arčabić, V., Tica, J., Lee, J., Sonora, R. J.** (forthcoming) Public Debt and Economic Growth Conundrum: Nonlinearity and Inter-temporal Relationship. *Studies in Nonlinear Dynamics & Econometrics*.

2. Im, K. S., Lee, J., **Arčabić, V.**, Hur, M. (2018) DF-IV Unit Root Tests Using Stationary Instrument Variables. *Journal of Statistical and Econometric Methods*. 7(1), pp. 11-20
3. Banerjee, P., **Arčabić, V.**, Lee, H. (2017) Fourier ADL Cointegration Test to Approximate Smooth Breaks with New Evidence from Crude Oil Market. *Economic Modelling*. 67(2017), pp. 114-124
4. **Arčabić, V.** (2016) Technology, Employment, and the Business Cycle in Post-Transition Countries of the EU. *Post-communist economies*. 28(4), pp. 537-560.
5. Globan, T., **Arčabić, V.**, Sorić, P. (2016) Inflation in New EU Member States: A Domestically or Externally Driven Phenomenon? *Emerging markets finance and trade*. 52(1), pp. 154-168.
6. **Arčabić, V.**, Globan, T., Raguž, I. (2013) The relationship between the stock market and foreign direct investment in Croatia: evidence from VAR and cointegration analysis. *Financial Theory and Practice*, 37 (1), pp. 109-126.
7. Globan, T., **Arčabić, V.** (2012) Determinants of Low Capital Inflows Volatility in Croatia. *Privredna kretanja i ekonomska politika*, 22 (131), pp. 59-89. (in Croatian)
8. Jovančević, R., **Arčabić, V.**, Globan, T. (2012) The transmission of business cycles from the EU to the Croatian economy. *Ekonomski pregled*, 63 (1-2), pp. 3-21. (in Croatian)
9. **Arčabić, V.** (2011) Business cycle synchronization between Croatia and EU countries. *Zbornik Ekonomskog fakulteta u Zagrebu*, 9 (1), pp. 122-140. (in Croatian)
10. Jovančević, R., **Arčabić, V.** (2011) Comparison of business cycles characteristics in European Union and Croatia. In: Obadić, A., Šimurina, J., Tica, J. (Eds.) *Kriza: Preobrazba ili Propast?*, Zagreb: Biblioteka Ekonomija i razvoj 1(1), pp. 31-46. (in Croatian)

Conference presentations

1. **Arčabić, V.**, Kim, K. T., You, Y., Lee, J. (2017) A century-long dynamics and convergence of income inequality among the U.S. states. *WEAI 92nd Annual Conference*. San Diego, California, USA. Conference presentation.
2. **Arčabić, V.**, Cover, J. P. (2017) Uncertainty and effectiveness of fiscal policy. *25th Symposium of the Society of Nonlinear Dynamics and Econometrics*. ESSEC Business School, University of Evry. Paris, France. Conference presentation.
3. **Arčabić, V.**, Globan, T., Nadoveza, O., Rogić Dumančić, L., Tica, J. (2016) Does the foreign income shock in a small open economy DSGE model fit Croatian data? *Proceedings of the 8th International Conference "An Enterprise Odyssey: Saving the Sinking Ship Through Human Capital"*, 8 – 11 June 2016, Zagreb, Croatia. Galetić, L., Načinović Braje, I., Jaković, B. (Eds.), pp. 351-357.
4. **Arčabić, V.**, Globan, T., Nadoveza, O., Rogić Dumančić, L., Tica, J. (2016) Macroeconomic effects of productivity shocks – a VAR model of a small open economy. *Proceedings of the 8th International Conference "An Enterprise Odyssey: Saving the Sinking Ship Through Human Capital"*, 8 – 11 June 2016, Zagreb, Croatia. Galetić, L., Načinović Braje, I., Jaković, B. (Eds.), pp. 358-365.
5. **Arčabić, V.**, Tica, J., Lee, J., Sonora, R. J. (2016) Public Debt and Economic Growth: Are There any Thresholds After All? *24th Symposium of the Society of*

Nonlinear Dynamics and Econometrics, University of Alabama, Tuscaloosa, Alabama, USA. Conference presentation.

6. Globan, T., **Arčabić, V.**, Raguž, I. (2012) Is there a long-term relationship between the stock market and foreign direct investment in Croatia? *Proceedings of the 6th International Conference "An Enterprise Odyssey: Corporate governance and public policy — path to sustainable future"*, 13-16 June, Šibenik, Croatia. Galetić, L., Šimurina, J. (Eds.), pp. 158-170.
7. Jovančević, R., Globan, T., **Arčabić, V.** (2011.) Volatility of Capital Inflows in EU New Member States and Croatia. *8th Economic integrations, competition and cooperation Conference Proceedings*, 6-9 April, Opatija, Croatia. Kandžija, V., Kumar, A. (Eds.), pp. 688-702.
8. Jovančević, R., **Arčabić, V.**, Globan, T. (2010.) The consequences of global financial crisis on Croatian economy. *4th Biennial Conference of the Academy of World Business, Marketing and Management Development: Conference Proceedings*, 12-15 July, Oulu, Finland. Ogunmokun, Gabriel (Ed.). Perth: Academy of World Business, Marketing and Management Development, Vol. 4 (1), pp. 525-540.

Books

1. **Arčabić, V.** (2018) *Recessions and Business cycles in European Union*. Faculty of Economics and Business, University of Zagreb.

Book chapters

1. **Arčabić, V.**, Globan, T., Rogić Dumančić, L. (2016) External economic relations. In: *Gospodarstvo Hrvatske*. Obadić, A., Tica, J. (eds). Zagreb: Faculty of Economics and Business, pp. 87-125
2. Družić, I., Tica, J., **Arčabić, V.** (2016) Economic development and crises. In: *Gospodarstvo Hrvatske*. Obadić, A., Tica, J. (eds). Zagreb: Faculty of Economics and Business, pp. 1-40

Book reviews

1. Raguž Krištić, I., **Arčabić, V.** (2016) Book review: "Econometric Modelling with Time Series: Specification, Estimation and Testing", Vance Martin, Stan Hurn and David Harris. *Ekonomski pregled* 67(5).
2. **Arčabić, V.** (2012) Book review: „Applied Econometric Time Series“, Walter Enders. *Privredna kretanja i ekonomska politika* 22 (132). (in Croatian)
3. **Arčabić, V.** (2011) Book review: „Recessions and Depressions: Understanding Business Cycles“, Todd A. Knoop. *Privredna kretanja i ekonomska politika* 21 (137). (in Croatian)

Working papers

1. Raguž Krištić, I., Rogić Dumančić, L., **Arčabić, V.** (2017) Persistence and stochastic convergence of euro area unemployment rates: Evidence from LM and RALS-LM unit root tests with breaks. *EFZG Working Papers Series* 1707. Faculty of Economics and Business, University of Zagreb.
2. Tica, J., Globan, T., **Arčabić, V.** (2017) Efikasnost monetarne politike u uvjetima financijske globaliziranosti. *EFZG Working Papers Series* 1703. Faculty of Economics and Business, University of Zagreb.

3. **Arčabić, V.**, Cover, J. P. (2016) Uncertainty and effectiveness of fiscal policy. *EFZG Working Paper Series* 1611. Faculty of Economics and Business, University of Zagreb.
4. **Arčabić, V.**, Globan, T., Nadoveza, O., Rogić Dumančić, L., Tica, J. (2016) Does the foreign income shock in a small open economy DSGE model fit Croatian data? *EFZG Working Paper Series* 1607. Faculty of Economics and Business, University of Zagreb.
5. **Arčabić, V.**, Globan, T., Nadoveza, O., Rogić Dumančić, L., Tica, J. (2016) Macroeconomic effects of productivity shocks – a VAR model of a small open economy. *EFZG Working Paper Series* 1606. Faculty of Economics and Business, University of Zagreb.
6. Tica, J., Globan, T., **Arčabić, V.** (2016) Monetary Policy Effectiveness, Net Foreign Currency Exposure and Financial Globalization. *EFZG Working Paper Series* 1603. Faculty of Economics and Business, University of Zagreb.
7. **Arčabić, V.** (2015) Uncertainty and the Banking Sector in Croatia. *EFZG Working Paper Series* 1503. Faculty of Economics and Business, University of Zagreb. (in Croatian)
 - Other version: **Arčabić, V.** (2015) Uncertainty and the Banking Sector in Croatia. *HUB Think Tank* no. 4. Croatian Banking Association
8. Tica, J., **Arčabić, V.**, Lee J., Sonora, R. J. (2014) On the Causal Relationship between Public Debt and GDP Growth Rates in Panel Data Models. *EFZG Working Paper Series* 1409. Faculty of Economics and Business, University of Zagreb.
9. Globan, T., **Arčabić, V.**, Sorić, P. (2014) Inflation in New EU Member States: A Domestically or Externally Driven Phenomenon? *EFZG Working Paper Series* 1405. Faculty of Economics and Business, University of Zagreb.