

PERSONAL INFORMATION

Josip Arnerić



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Sex Male | Date of birth 05/12/1980 | Nationality Croatian

CURRENT POSITION

Associate Professor at Department of Statistics

WORK EXPERIENCE

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- 2017 - **Associate professor at Department of Statistics**
University of Zagreb, Faculty of Economics & Business
Teaching (lectures): Econometrics, Econometrics (BDiB), Statistics, Business statistics, Statistical methods for economic analyzes, Methods for time-series analysis and forecasting, Stochastic processes
- 2011 - 2017 **Assistant Professor at Department of Statistics**
University of Zagreb, Faculty of Economics & Business
Teaching (lectures): Econometrics, Econometrics (BDiB), Statistics, Business statistics, Statistical methods for economic analyzes
- 2010 - 2011 **Senior Assistant at Department for Quantitative Methods**
University of Split, Faculty of Economics, Business and Tourism
Teaching (lectures): Analysis of time-series and panel data
Teaching (seminars): Statistics, Statistical analysis, Analysis of time-series and panel data
- 2004 - 2010 **Junior Researcher at Department for Quantitative Methods**
University of Split, Faculty of Economics, Business and Tourism
Teaching (seminars): Statistics, Statistical analysis, Business statistics

EDUCATION

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- 2008 - 2010 **PhD in Economics**
University of Split, Faculty of Economics, Business and Tourism, Cvite Fiskovića 5, 21000 Split, Croatia, PhD study „Economics“
- 2005 - 2007 **MSc in Economics**
University of Zagreb, Faculty of Economics & Business, Trg. J. F. Kennedyja 6, 10000 Zagreb, Croatia
Master study „Operational Research“
- 1999 - 2003 **BSc in Economics**
University of Split, Faculty of Economics, Business and Tourism, Cvite Fiskovića 5, 21000 Split, Croatia, graduate study „Business Economics“

TRAINING

- 2019 Data Envelopment Analysis, Croatian Operational Research Society - CRORS, Zagreb, Croatia
- 2019 Partial Least Squares Structural Equation Modelling, University of Zagreb, Faculty of Economics and Business, Zagreb, Croatia
- 2019 Introduction to R and Web Scrapping, University of Zagreb, Faculty of Economics and Business, Zagreb, Croatia
- 2018 Data Science and Machine Learning, Croatian Operational Research Society - CRORS, Zadar, Croatia
- 2017 Neural Network in R, NobleProg, University of Zagreb, Faculty of Economics and Business, Zagreb, Croatia
- 2016 Quantitative Methods in Economics, Brandenburg University of Technology, Cottbus-Senftenberg, Cottbus, Germany
- 2014 Dynamic Models for Volatility and Heavy Tails (training course), CASS Business School, London, UK
- 2010 High-Dimensional Data Analysis in Economics (international workshop), Faculty of Economics and Business Zagreb in cooperation with Humboldt Universität zu Berlin, Zagreb, Croatia
- 2009 Quantitative Economics (first scientific workshop), Croatian Operational Research Society - CRORS, University of Split, Faculty of Economics, Business and Tourism, Split, Croatia
- 2008 Recent Advances in Time Series Analysis – RATS (international workshop), Department of Mathematics and Statistics, University of Cyprus, Protaras, Cyprus

PERSONAL SKILLS

Mother tongue(s) Croatian

Other language(s)	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C2	C2	C2	C2	C2
German	B2	B2	B1	B1	B1
Italian	A1	A1	A1	A1	A1

Communication skills

- good communication skills gained through teaching, invited lectures, professional and scientific presentations, work with students and mentoring
- collaborative behavior and participation in team work through project activities and management of team members and various committees

Organizational / managerial skills

- management (Croatian Science Foundation project coordinator)
- organization of scientific conferences (Croatian Conference in Operational Research)

- Job-related skills**
- co-operative (associate in a large number of projects; Croatian Science Foundation and Ministry of Science and Education – Republic of Croatia)
 - team work (a member of several committees, editorial boards of respectable journals, ASA, CRORS and CSA professional associations)

- Other skills**
- Knowledge of statistical software's: R, Stata, SAS, SmartPLS, STATISTICA, EViews
 Knowledge with LaTeX and Markdown

ADDITIONAL INFORMATION

- Visiting professorships**
- 2019 – University of Rijeka, Faculty of Economics (PhD courses: *Statistics, Quantitative and qualitative methods in scientific research, Advanced econometrics*)
 - 2018 - University of Mostar, Faculty of Economics (PhD course: *Econometrics*)
 - 2017 - University of Rijeka, Faculty of Economics (master course: *Econometric methods in finance*)
 - 2014 - Shanghai University of International Business and Economics – SUIBE, Shanghai, China (graduate course: *Econometrics*)
 - 2010 - 2017, University of Split, Faculty of Economics, Business and Tourism (graduate courses: *Statistics, Statistical analysis, Business statistics*, graduate course: *Analysis of time-series and panel data*, post-graduate course: *Financial time-series*)
 - 2004 – 2005, University of Split, Faculty of Electrical Engineering, Mechanical Engineering and Naval Architecture (graduate course: *Statistics and probability*)

- Projects**
- 2017 – 2018, project manager „Analysis of financial markets volatility with high frequency data“ (program supported by University of Zagreb)
 - 2014 – 2017, project manager Croatian Science Foundation (UIP-2013-11-5199) „Volatility measurement, modelling and forecasting“
 - 2007 – 2010, associate researcher at Ministry of Science and Education project (055-0000000-1435) „Mathematical models in the analysis of Croatian financial market development“ (project manager Zdravka Aljinović, PhD)
 - 2004 – 2007, associate researcher at Ministry of Science and Education project (0055011) „Mathematical models in financial management“ (project manager Neli Tomić-Plazibat)

- Honors and awards**
- 2007 – acknowledgment of the Faculty of Economics, Business and Tourism, University of Split, for engagement and contribution in teaching and research

- Public and university services**
- 2018 – panel member for evaluation of Croatian Science Foundation projects in field of economics and demography
 - 2017 – deputy member of the University of Zagreb Council
 - 2016 – manager of Club R
 - 2016 – vice president of Croatian Operational Research Society - CRORS
 - 2015 – 2018, member of the Faculty Council, University of Zagreb

- Memberships in professional association or bodies**
- Croatian Statistical Association (CSA)
 - Croatian Operational Research Society (CRORS)
 - American Statistical Association (ASA)

- Journal editor roles**
 (editor in chief, associate editor, guest editor, editorial board etc.)
- 2019 – Proceedings of Rijeka Faculty of Economics: Journal of Economics and Business, editorial board member
 - 2017 - Croatian Operational Research Review (CRORR), co-editor in chief
 - 2016 - Croatian Review of Economic, Business and Social Statistics (CREBSS), editorial board member
 - 2015 - 2016 - CRORS News Magazine, editor in chief
 - 2010 - 2016 - Croatian Operational Research Review (CRORR), editorial board member

Reviewer
(journals, proceedings etc.)

- Econometrics and Statistics
- Mehran University Research Journal of Engineering & Technology
- Journal of Forecasting
- Proceedings of Rijeka Faculty of Economics: Journal of Economics and Business
- Business Systems Research
- Proceedings of Zagreb Faculty of Economics
- Croatian Review of Economic, Business and Social Statistics
- International Journal of Finance and Economics
- Economic Trends and Economic Policy
- Croatian Operational Research Review
- Economic Review
- Economic Research
- Journal of Contemporary Economic and Business Issues
- Central European Journal of Operations Research
- Management
- Revista Investigación Operacional
- Sarajevo Business and Economics Review
- International Statistical Conference in Croatia
- 11th International Conference Challenges of Europe: Growth, Competitiveness and Inequality
- 15th International Conference on Operational Research
- 7th International Scientific Conference on Economic and Social Development
- 4th International Conference on Information Technology
- 14th International Conference on Operational Research
- 13th International Conference on Operational Research

Researcher's profiles

ORCID: <https://orcid.org/0000-0002-2901-2609>

Google Scholar: <https://scholar.google.hr>

Papers: <https://www.bib.irb.hr> – link on CROSBİ website: Amerić, Josip (274256)

SELECTED BIBLIOGRAPHY

- Amerić, J., Matković, M. & Sorić, P. (2019) Comparison of range-based volatility estimators against integrated volatility in European emerging markets. *Finance Research Letters*, 28, 118-124 doi:10.1016/j.frl.2018.04.013.
- Šestanović, T., Amerić, J. & Aljinović, Z. (2018) Non-structural approach to implied moments extraction. *Ekonomika istraživanja*, 31 (1), 1923-1939 doi:10.1080/1331677x.2018.1530607.
- Amerić, J. & Škrabić Perić, B. (2018) Panel GARCH model with cross-sectional dependence between CEE emerging markets in trading day effects analysis. *Romanian Journal of Economic Forecasting*, XXI (4), 71-84.
- Amerić, J., Poklepović, T. & Wen Teai, J. (2018) Neural network approach in forecasting realized variance using high-frequency data. *Business systems research*, 9 (2), 18-34 doi:10.2478/bsrj-2018-0016.
- Borozan, Đ., Amerić, J. & Čorić, I. (2017) A comparative study of net entrepreneurial productivity in developed and post-transition economies. *International Entrepreneurship and Management Journal*, 13 (3), 855-880 doi:10.1007/s11365-016-0427-2.
- Amerić, J. & Poklepović, T. (2016) Nonlinear Extension of Asymmetric Garch Model within Neural Network Framework. U: Zizka, J. & Nagamalai, D. (ur.) *Computer Science & Information Technology*, AIRCC Publishing Corporation, str. 101-111 doi: 10.5121/csit.2016.60609.
- Amerić, J., Aljinović, Z. & Poklepović, T. (2015) Extraction of market expectations from risk-neutral density. *Zbornik radova Ekonomskog fakulteta u Rijeci: Časopis za ekonomsku teoriju i praksu*, 33 (2), 235-256 doi:10.10.18045/zbefri.2015.2.235.
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- Amerić, J., Čeh Časni, A. & Čular, M. (2015) Adjusting for calendar effects of real retail trade turnover time series. *Croatian Operational Research Review*, 6 (2), 305-319 doi:10.17535/crorr.2015.0024.
- Amerić, J., Poklepović, T. & Aljinović, Z. (2014) GARCH based artificial neural networks in forecasting conditional variance of stock returns. *Croatian Operational Research Review*, 5 (2), 329-343 doi: 10.17535/crorr.2014.0017.
- Škrabić Perić, B., Sorić, P. & Amerić, J. (2013) The Fisher effect at the borders of the European Monetary Union : evidence from post-communist countries. *Post-communist economies*, 25 (3), 309-324 doi:10.1080/14631377.2013.813138.

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- Škrabić, B. & Amerić, J. (2011) Banking sector development in CEE countries: panel data approach. International journal of sustainable economy, 3 (3), 281-293
doi:10.1504/IJSE.2011.041106.
- Pervan, I., Amerić, J. & Malčak, M. (2011) The information content of earnings and operating cash flows from annual report – analysis for Croatian listed companies. Ekonomska istraživanja-Economic Research, 24 (3), 102-114.
- Amerić, J. (2010) Structural changes in the conditional volatility process of stock markets returns. U: IEEE. 2010 International Conference on Education and Management Technology. Cairo, Egypt. 309-313, doi: 10.1109/ICEMT.2010.5657649.
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