

Saša JAKŠIĆ

Scientific Personal Identification Number: 290120

Affiliation Faculty of Economics and Business, Zagreb
Trg J.F. Kennedyja 6, Croatia

Email sjaksic@efzg.hr

Academic education

2012 Faculty of Economics and Business, University of Zagreb, PhD
2005 Faculty of Economics and Business, University of Zagreb, B.A.

Current position

Teaching and research assistant

Professional work experience:

Since 2006 Faculty of Economics and Business, University of Zagreb, Department of Statistics

Research interests

Econometrics, time series analysis, macroeconometric modelling

Selected research projects/grants

2007-2011 Financial stability, macroeconomic policy and financial markets activity (project funded by Ministry of Science, Education and Sport)
2006-2007 Applied macroeconomy in Croatia: VAR methodology (project funded by Ministry of Science, Education and Sport)

Professional education

2013 Applied Econometrics course: Panel Data Econometrics, (lecturer Craig A. Depken II), PhD, Faculty of Economics and Business, University of Zagreb
2012 Forecasting using Global VAR modeling, EcoMod Modeling School, Brussels, Belgium
2010 High-Dimensional Data Analysis in Economics Workshop (Faculty of Economics and Business, University of Zagreb and Humboldt-Universität zu Berlin), Zagreb, Croatia
2010 Distinguished Lecture Series: 200 Years of Finance and Statistics Workshop, Humboldt-Universität zu Berlin, Germany
2009 London School of Economics (LSE), course Introduction to Econometrics, London, UK
2008 Applied Econometrics course (lecturer Robert J. Sonora, PhD), Faculty of Economics and Business, University of Zagreb
2006 Government Bond Market and Debt Management, Center of Excellence in Finance, Ljubljana, Slovenia

Selected publications

Jakšić, S. & Žmuk, B. 2014. Modelling Export Dynamics in the CSEE Countries Using GVAR Model. *International Journal of Social, Management, Economics and Business Engineering*, 8 (3), 94-103.
Erjavec, N., Boris, C. & Saša, J. 2012. Impact of Macroeconomic Shocks on Real Output Fluctuations in Croatia. *Zagreb International Review of Economics and Business*, SCI (1), 69-78.
Erjavec, N., Cota, B. & Jakšić, S. 2012. Monetary Shocks and Real Exchange Rate Fluctuations in CEE Countries *Croatian Operational Research Review*, 3 (1), 300-309.
Erjavec, N., Cota, B. & Jakšić, S. 2012. Sign restriction approach to macro stress-testing of the Croatian banking system. *Financial Theory & Practice*, 36 (4), 395-412.
Erjavec, N., Cota, B. & Jakšić, S. 2012. Sources of Exchange Rate Fluctuations: Empirical Evidence from Croatia. *Privredna kretanja i ekonomska politika*, 22 (132), 27-47.
Jakšić, S. 2007. Primjena Markowitzeve teorije na tržište dionica Zagrebačke burze. *The Proceedings of Zagreb Faculty of Economics and Business*, 5 (1), 331-344.
Jakšić, S. 2008. Utjecaj monetarnog agregata M4 i kamatnih stopa na CROBEX. *The Proceedings of Zagreb Faculty of Economics and Business*, 6 (1), 131-139.