
CONTACT INFORMATION

Faculty of Economics
University of Kragujevac
Djure Pucara 3
34000 Kragujevac
Serbia

Phone: +381 (0) 34 303 542
Fax: +381 (0) 34 303 516
Mob: +381 (0) 64 133 63 96
E-mail vladimir.rankovich@gmail.com

Education

- 2007 Ph.D. in Engineering (Computational modelling), University of Kragujevac, Serbia
2002 B.Sc. in Mechanical Engineering, University of Belgrade, Serbia

Academic and Scientific Appointments

- 2013-present Associate Professor in Informatics, Faculty of Economics, University of Kragujevac
2013 Guest Lecturer, Course: Data Mining, Concepts, Models and Methods, Cracow
University of Economics, Poland
2008-2013 Assistant Professor in Informatics, Faculty of Economics, University of Kragujevac
2002-2008 Research Assistant, Scientific research centre of SASA and University of Kragujevac

Research interests

Software development, Evolutionary computation, Numerical methods, Computer modelling

PublicationsEvolutionary computation, Finance

- Drenovak, M., Ranković, V., Ivanović, M., Urošević, B., & Jelic, R. (2017), Market risk management in a post-Basel II regulatory environment. *European Journal of Operational Research*. 257(3): 1030–1044. <http://dx.doi.org/10.1016/j.ejor.2016.08.034>
- Ranković V., Drenovak M., Urosevic B., & Jelic R. (2016). Mean-univariate GARCH VaR portfolio optimization: Actual portfolio approach. *Computers & Operations Research*, 72: 83–92. <http://dx.doi.org/10.1016/j.cor.2016.01.014>.
- Ranković, V., Drenovak, M., Stojanović, B., Kalinić, Z., & Arsovski, Z. (2014). The mean-Value at Risk static portfolio optimization using genetic algorithm. *Computer Science and Information Systems*, 11 (1), 89–109. doi: 10.2298/CSIS121024017R.
- Drenovak, M., Rankovic, V. (2014). Markowitz portfolio rebalancing with turnover monitoring. *Economic Horizons*, 16(3), 207 – 217. doi: 10.5937/ekonhor1403211D

Computational modelling

- Dimkic, M., Rankovic, V., Filipovic, N., Stojanovic, B., Isailovic, V., Pusic, M., Kojic, M. (2013). Modeling of Radial Well Lateral Screens Using 1d Finite Elements. *Journal of Hydroinformatics*, doi: 10.2166/hydro.2012.008.
- Kojic, M., Butler, JP, Vlastelica, I., Stojanovic, B., Rankovic, V., Akira, T. (2011). Geometric Hysteresis of Alveolated Ductal Architecture, *Journal of Biomechanical Engineering-Transaction of the ASME*, 133(11), 111005:1-11. doi:10.1115/1.4005380
- M. Kojic, I. Vlastelica, B. Stojanovic, V. Rankovic, A. Tsuda (2006). Stress integration procedures for a biaxial isotropic material model of biological membranes and for hysteretic models of

muscle fibers and surfactant. *International Journal for Numerical Methods in Engineering*, 68: 893-909. doi: 10.1002/nme.1736.

Work in Progress

- Bond Portfolio Management in a Post-Solvency II Regulatory (With Drenovak, M., Urosevic, B. and Jelic, R.)

Participating in Projects

- *COST Action CA15140: Improving Applicability of Nature-Inspired Optimisation by Joining Theory and Practice (ImAppNIO)*, COST Association (supported by the EU Framework Programme Horizon 2020)
- *Intelligent Systems for Software Product Development and Business Support Based on Models*, supported by the Ministry of Science, Republic of Serbia (2010-2015).
- *Consolidation of Collection and Pension Administration Reform: Development of Unified Application Form of Compulsory Social Insurance*. Republic of Serbia, Ministry of Labour and Social Policy, Ministry of Finance, supported by World Bank (2011).
- *Development of methods and software for numerical simulation of water flow through porous medium*. Institute „Jaroslav Černi“ and Scientific research centre of SASA, University of Kragujevac. (2004-2010).
- *Particles in Developing Lung: Bioengineering Approach*, NHLBI Prime Grant 5 R01 HL070542-03. Harvard University and University of Kragujevac, 2004-2008. PI, Prof. dr Akira Tsuda.

Ad-hoc Referee

- Applied Soft Computing
- Computational Economics
- Computer Science and Information Systems

Teaching experience

Graduate courses:

- Business Intelligence (Faculty of Economics, University of Kragujevac)

Undergraduate courses:

- Information technology, Databases (Faculty of Economics, University of Kragujevac)

Recognitions

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| 1997-2002 | “Zastava Automobili” Car factory scholarship |
| 2000 | Norwegian government scholarship for the 1000 best students in Republic of Serbia. |
| 2003 | Best students award by Faculty of Mechanical Engineering, University of Belgrade. |
| 2002-2005 | Ministry of Science graduate scholarship |
| 2010 | Best scientific article award by Serbian society of Informatics. |

Other information

- Computer programming: C, C++, C#, R
- Spoken languages: Serbian (native), English (fluent).

- Citizenship: Serbian.