

PERSONAL INFORMATION

Saša Žiković



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Sex Male | Date of birth 15/12/1978 | Nationality Croatian

WORK EXPERIENCE

2002–Present

University professor

Faculty of Economics and Business Rijeka, Rijeka (Croatia)

- 2013 - Vice Dean, Scientific Research and Postgraduate Studies
- 2010 - 2013 Vice Dean, Undergraduate Studies
- 2012 - Cofounder and Head of MBA program "Energy Economics"
- 2010 – 2013 Member of the Professional Council of Centre for Studies, University of Rijeka
- 2013 - Member of the Science Board, University of Rijeka
- 2017 - Member of the Internationalization and Projects Board, University of Rijeka
- 2018 - Member of the Program Committee of the Joint Doctoral Study between Faculty of Economics and Business University of Rijeka and Faculty of Administration University of Ljubljana, Slovenia

PhD program (courses)

- Quantitative Risk Management
- Energy Economics

MBA programs

- Banking (MBA Financial Management)
- Financial Services (MBA Financial Management)
- Risk Management (MBA Financial Management)
- Planning and Modelling in the Energy Sector (MBA Energy Economics)
- Introduction to Financial Management (MBA Energy Economics)
- Trading Emissions and Energy Commodities (MBA Energy Economics)

Master program

- Bank Management
- Foreign Exchange Management*

Graduate program

- Risk Management
- Banking
- International Finance*
- International Insurance*

2004–2009

Consultant / project leader

A Banka Vipac Inc, Ljubljana (Slovenia)

Senior Consultant, Risk Management department

Project Manager, implementation of Advanced Market Risk measurement and management system

2009–2009 Consultant

KD Bank Inc, Ljubljana (Slovenia)

Senior Consultant, Risk Management department

2018–2018 Gorenje Supervisory Board's Nomination Committee

Gorenje Inc, Ljubljana (Slovenia)

EDUCATION AND TRAINING

1997–2002 MA Economics/Finance

Faculty of Economics and Business University of Rijeka, Rijeka (Croatia)

Course: BANKING, Topic: "MANAGING BANK'S CAPITAL"

2002–2005 MBA

Faculty of Economics and Business University of Ljubljana, Ljubljana (Slovenia)

MBA "Bank Management"

Course: FINANCIAL MARKETS, Topic: "PORTFOLIO OPTIMIZATION OF CROATIAN SECURITIES AND MEASURING MARKET RISK BY USING VAR METHODOLOGY"

2005–2007 PhD

Faculty of Economics and Business University of Ljubljana, Ljubljana (Slovenia)

Topic: «CAPITAL REQUIREMENTS AND MEASURING MARKET RISK IN EU NEW MEMBER STATES AND CROATIA IN LIGHT OF BASEL COMMITTEE GUIDELINES»

PERSONAL SKILLS

Mother tongue(s)

Croatian

Foreign language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C2	C2	C2	C2	C2
Court interpreter (2004 -)					
German	C2	C2	C2	C2	C2
Court interpreter (2004 -)					
Italian	C1	C1	C1	C1	C1
Slovenian	C1	C1	B2	B2	B2
French	B1	B1	A2	A2	A2
Russian	B1	B1	A2	A2	A2
Esperanto	A2	A2	A1	A1	A1

Levels: A1 and A2: Basic user - B1 and B2: Independent user - C1 and C2: Proficient user
Common European Framework of Reference for Languages

Communication skills

Excellent communication skills refined through the experience of being a Vice Dean for Undergraduate studies and Vice Dean for Science and Postgraduate Studies

Organisational / managerial skills

Managing functions (since 2003 part of the Faculty Management Board, project leader for a Horizon

2020 project, 3 project financed by the University of Rijeka, Supervisory Board of Gorenje Inc...)

Organizer and Coordinator

24-26/10/2016 Co-organiser of EFMD WORKSHOP: "Market Trends, Quality & Accreditations", Rovinj, Croatia

2013-2019 Co-organiser and lecturer for a series of specialised lectures and workshops for energy companies: HEP, Plinacro, PSP, HROTE (Croatian Energy Market Operator)

10/2011 Workshop "Statistical Analysis of Financial Data", organised by Humboldt-Universität zu Berlin and Faculty of Economics Rijeka, Rijeka, Croatia

2008 Workshop *Capital markets in the EU* in Summer school "International Environment and European Integration" organised by Faculty of Economics Rijeka and Chair Jean Monnet

2006 Workshop *Business climate in transitional countries* in Summer school "International Environment and European Integration" organised by Faculty of Economics Rijeka and Chair Jean Monnet

2005 Workshop *Bank profitability in the EU and Transitional Economies* in Summer school "International Environment and European Integration" organised by Faculty of Economics Rijeka and Chair Jean Monnet

Digital skills

SELF-ASSESSMENT				
Information processing	Communication	Content creation	Safety	Problem-solving
Proficient user	Proficient user	Proficient user	Independent user	Independent user

Digital skills - Self-assessment grid

Driving licence B

ADDITIONAL INFORMATION

Visiting professor

Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics, School of Business and Economics, Berlin, Germany:

2010 - ... Visiting professor (Undergraduate/Graduate/MBA study) - „Statistics of Financial Markets I & II“

CERGE-EI, Charles University, Prague, Czech Rep:

2011 - 2012 Visiting professor (Postgraduate study)

Yasar University, Faculty of Economics and Administrative Sciences, Turkey:

2009 - 2012 Visiting professor (Postgraduate study)

University of Ljubljana, Faculty of Economics, Slovenia:

2009 - 2011 Visiting professor (Undergraduate study)

University of Ljubljana, Faculty of Administration, Slovenia:

2008 - 2011 Visiting professor (Undergraduate study)

University of Mostar, Faculty of Economics, Bosnia and Herzegovina:

2008 - 2011 Visiting professor (Postgraduate study)

University of Split, Faculty of Economics, Croatia:

2008 - ... Visiting professor (Postgraduate study)

University of Pula, Faculty of Economics, Croatia:

2012 - 2013 Visiting professor (Undergraduate study)

University of Rijeka, Faculty of Maritime Studies, Croatia:

2014 - Course holder: "Managing and valuing LNG supply chain" (PhD)

Almaty Management University, Almaty, Kazakhstan:

2016 - 2017 Visiting professor (PhD study), course: "Risk management"

South-Eastern Finland University of Applied Sciences, Kouvola, Finland:

2017 Visiting professor (Undergraduate study), course: "Intensive course on Banking"

Ural Federal University, Graduate School of Economics and Management, Yekaterinburg, Russian Federation:

2017 - Visiting professor (Undergraduate study), course: "International Financial Management"

Scientific research projects

- 1) Project leader for Croatia „FIN-TECH: A FINancial TECHnology training platform“, **European Commission, Horizon 2020** -ICT-35-2018 CSA project (2018-2020)
- 2) Researcher „REPLACE: Making heating and cooling for European consumers efficient, economically resilient, clean and climate-friendly“, **European Commission, Horizon 2020** - LC-SC3-EC-1-2018 CSA project (2019-2022)
- 3) Project leader "New Energy Paradigm – How to Reconciliate Sustainability and Feasibility" supported by University of Rijeka, (2019-2022)
- 4) Researcher "Energy sector and sustainable economic growth in terms of low-carbon economy" supported by University of Rijeka, (2019-2022)
- 5) Project leader "Financial and Social Aspects of Developments and Liberalization in EU Energy Markets" supported by University of Rijeka, (2017-2019)
- 6) Researcher **LIFE Clim'Foot** project "Climate Governance: Implementing public policies to calculate and reduce organisations carbon footprint", **European Commission, ADEME**, (2015-2018)
- 7) Researcher „CoVaR estimation and multicriteria evaluation in quantile regression“ supported by **Collaborative Research Center 649 "Economic Risk" Humboldt-Universität zu Berlin**, (2013-2016)
- 8) Researcher "Business and Personal Insolvency - the Ways to Overcome Excessive Indebtedness" supported by **Croatian Science Foundation** (2013 - 2018)
- 9) Researcher "Economic and social effects of energy sector reforms on sustainable economic growth" supported by **Croatian Science Foundation** (2013 - 2018)
- 10) Researcher "Economic effects of electric power industry reforms on sustainable economic growth" supported by **University of Rijeka**, (2013-2017)
- 11) Researcher "Strategy of socioeconomic relations of the Croatian society" supported by **Croatian Ministry of Science** (2007–2013)
- 12) Researcher "Fiscal policy in function of economic and social position of a family and population development" supported by **Croatian Ministry of Science** (2003 – 2007)
- 13) Researcher "Family tax burden" supported by **Croatian Ministry of Science** (2002 – 2003)

Corporate projects

2019 **Croatian Financial Services Supervisory Agency (HANFA)** internal education "Credit risk and P2P lending" part of H2020 FinTech project, **European Commission**

2019	Market research to investigate acquired distinctiveness, Pevec Inc
2019	Supervision of Feasibility Analysis of ACI Sail, Adriatic Croatia International Club (ACI) Inc
2019	Croatian Financial Services Supervisory Agency (HANFA) internal education "Market risk and Robo advice" part of H2020 FinTech project, European Commission
2018	Member of the Gorenje Inc Supervisory Board's Nomination Committee, Slovenia
2018	Feasibility of procurement and exploitation of RO-PAX ship for international line Zadar-Ancona, Jadrolinija
2018	Study - Strategic partner for the development of the tourist zone Preluk, City of Rijeka
2016	Valuation of Salmoiraghi & Vigano Ltd, Salmoiraghi & Vigano
2015	Claim Valuation due to a breach of contract between City of Opatija and Fides Brko Ltd, Fides Brko
2015	Project leader – Setting up KPI, HROTE (Croatian Energy Market Operator)
2014	Valuation of Patria Ltd, Rijeka County Court
2014 - 2015	Internal corporate coach Hypo Alpe Adria Bank AG, Austria , course: Principles of Banking
2012	Opinion on Valuation of lost income, market share and reputation of Optima Telekom Inc., Zagreb, Optima Telekom
2012	Valuation of W-project Ltd., W-project
2011	Potential for Regional Expansion of the PG Group, PG Group
2011	Permanent Court Expert for Economics, field Finance, County court Rijeka
2010	Opinion on valuation of shares of Croatia Line Inc., Law Firm Vukić, Jelušić, Šulina, Stanković, Jurcan & Jabuka
2009	Project – Installation of photovoltaic cells for electricity generation and gas installation for heating and cooling - Slogin tower building (Environmental Protection and Energy Efficiency Fund program), PG county
2009	Certified EU project manager
Honours and awards	2009 Award for the best scientific researcher in the field of social and humanistic studies at the University of Rijeka, Croatia

- 2009 CEEPUS professor mobility grant, Faculty of Administration, University of Ljubljana, Slovenia
- 2008 CEEPUS professor mobility grant, Faculty of Administration, University of Ljubljana, Slovenia
- 2006 PhD grant, Slovenian Ministry of Science, Education and Sports
- 2004 MBA grant, Croatian Ministry of Science, Education and Sports
- 2003 MBA grant, Croatian Ministry of Science, Education and Sports
- 1999 Diploma for participating in the organization of Boxing tournament as part of the 2nd World Military Games
- 1999 Diploma for participating in the organization of 16th European Boxing Championship
- 1997 Award by the Croatian Ministry of Science, Education and Sports for classifying among top 500 students in Croatia

Editorial boards

- o Qualitative Research in Financial Markets, Emerald Group Publishing, UK (2009 -)
- o International Journal of Economics and Financial Issues, EconJournals, UK (2011 -)
- o Journal of Economics and Business, Faculty of Economics Rijeka, Croatia (2011 -)
- o Croatian Review of Economics, Business and Social Statistics (CREBSS), Croatian statistical society (2016 -)
- o The Journal of Money and Banking, The Bank Association of Slovenia, Slovenia (2018 -)
- o Journal of Islamic Finance Studies, University of Bahrain, Bahrain (2018 -)
- o Digital Finance, Springer (2019 -)

Program Committees

- International Scientific Program Committee (International Statistical Conference in Croatia - ISCCRO'16), May 05-06, 2016, Zagreb
- Program Committee "International Scientific Conference (Economics of Digital Transformation - EDT) 2018 DIGITOMICS", May 02-04, 2018, Opatija
- Program Committee „1st Alumni MBA conference: Modern Challenges in Energy Economics“, October 10, 2018, Zagreb
- International Scientific Program Committee (International Statistical Conference in Croatia (ISCCRO'18), May 10-11, 2018., Opatija
- Programme Committee „1st Alumni MBA Conference: Current Challenges in the Energy Sector“, 10.10.2018, Zagreb
- Program Committee "International Scientific Conference (Economics of Digital Transformation - EDT) 2019 DIGITOMICS", June 02-04, 2019, Opatija
- International Scientific Program Committee "10th International Oil, Gas & Primary Energy Conference", October 2-3 2019, Šibenik

Memberships

- o EFMD Global Network Steering Committee for Central and Eastern Europe
- o World Energy Council
- o Institute of Energy for SE Europe (IENE)
- o Conseil International des Grands Réseaux Électriques (CIGRE)
- o Croatian hunting federation
- o Governing Council of Krk Port Authority
- o Scientific Society of Economists
- o Croatian Society of Economists
- o American Finance Association (AFA)
- o Global Association of Risk Professionals (GARP)
- o Professional Risk Managers' International Association (PRMIA)

Published books/glossaries

Books:

1. Žiković Saša: MARKET RISK IN TRANSITION COUNTRIES - VALUE AT RISK APPROACH, University of Rijeka, Faculty of Economics and Business, 2010, 394 p.
2. Vlahinić-Dizdarević Nela, Žiković Saša: ECONOMICS OF ENERGY SECTOR: SELECTED TOPICS, University of Rijeka, Faculty of Economics and Business, 2011, 245 p.
3. Žiković Saša, Vlahinić Lenz Nela, Gržeta Ivan: NEW CHALLENGES IN ENERGY ECONOMICS: ECONOMICS PERSPECTIVE, University of Rijeka, Faculty of Economics and Business, 2019, 404 p.

Glossary:

Scientific advisor for Croatian-English economic glossary – HEKON, Editors: Karanikić I., Bačić M., Fabijanić N., Prolingua, Rijeka, ISBN: 978-953-7594-00-8, 2008.

Scientific papers

2019

1. Čuljak Maria, Amerić Josip, Žiković Saša: HOW ACCURATELY STOCK MARKET EXPECTATIONS CAN BE PREDICTED? International Scientific Conference Economics of Digital Transformation (EDT) 2019 DIGITOMICS "Smart Governments, Regions and Cities", Opatija, Croatia, 02-04/06/2019
2. Žiković Saša, Miljenović Dejan, Fajdetić Barbara: CARBON FOOTPRINT 2016, Faculty of Economics and Business University of Rijeka, 2019
3. Žiković Saša, Miljenović Dejan, Fajdetić Barbara: CARBON FOOTPRINT 2017, Faculty of Economics and Business University of Rijeka, 2019
4. Žiković Saša, Miljenović Dejan, Fajdetić Barbara: CARBON FOOTPRINT 2018, Faculty of Economics and Business University of Rijeka, 2019

2018

5. Economics of Digital Transformation, Editors: Žiković Saša, Drezgić Saša, Tomljanović Marko, Faculty of Economics and Business University of Rijeka, 2018
6. Žiković Saša, Gržeta Ivan: REGIONAL - MICROLEVEL APPROACH TO ENERGY-GROWTH NEXUS. The IRES - 361st International conferences on Economics and Social Sciences (ICES), March 27-29, 2018, Muscat, Oman
7. Valentić Vladimir, Plavšić Tomislav, Žiković Saša: SEASONAL CONSUMPTION MEETS INTERMITTENT RENEWABLE PRODUCTION – BATTERY STORAGE TO THE RESCUE, 11th Mediterranean Conference on Power Generation, Transmission, Distribution and Energy Conversion, November 12-15, 2018, Dubrovnik, Croatia
8. Žiković Saša, Tomas Žiković Ivana, Vlahinić Lenz Nela: DISAGGREGATED APPROACH TO ENERGY-GROWTH NEXUS: MICRO-REGIONAL VIEW, Energy Strategy Reviews

2017

9. Žiković Saša: MEASURING FINANCIAL RISK IN ENERGY MARKETS in APPLIED QUANTITATIVE FINANCE 3rd edition, edited by Chen, C., Härdle W.K. and Overbeck, L., Springer, Berlin, Heidelberg, 2017., p. 295-308.
10. Žiković Saša, Gržeta Ivan: COMPETITIVENESS OF RES ON THE LIBERALIZED ELECTRICITY MARKET IN SEE COUNTRIES, International Journal of Energy Economics and Policy, 7(3), 2017, p. 326-336.
11. Čeperić Ervin, Žiković Saša, Čeperić Vladimir: SHORT-TERM FORECASTING OF NATURAL GAS PRICES USING SUPPORT VECTOR REGRESSION MACHINES, Energy (Oxford), 140, 1, 2017., p. 893-900.
12. Balić Dražen, Žiković Saša: SMALL SCALE COGENERATION IN CROATIAN PUBLIC BUILDINGS, 12th Conference on Sustainable Development of Energy, Water and Environment Systems – SDEWES, October 04-08, 2017, Dubrovnik, Croatia
13. Žiković Saša, Vlahinić Lenz Nela: USING SUPPORT VECTOR REGRESSION MACHINES TO FORECAST NATURAL GAS PRICES, 12th International Conference on Latest Trends in Engineering and Technology (ICLTET'2017), International Institute of Engineers, May 22-24, 2017, Kuala Lumpur,

Malaysia

2016

14. Valentić Vladimir, Žiković Saša, Alfredo Višković: CAN CCS SAVE THE COAL FIRED POWER PLANTS – EUROPEAN PERSPECTIVE, *International Journal of Greenhouse Gas Control*, 47, 2016., p. 266-278.
15. Žiković Saša, Tomas Žiković Ivana: TWO SIDES OF THE SAME COIN, RISK MEASURES IN THE ENERGY MARKETS, *Journal of Energy Markets*, 9(2), 2016., p.51-68.
16. Uberman Robert, Žiković Saša: EVALUATE GTL PROCESSES COMPARED WITH CONVENTIONAL REFINING, *Hydrocarbon Processing / Gas processing*, May/June 2016., p. 21-25.
17. Jakovac Pavle, Vlahinić Nela, Žiković Saša: MACROECONOMIC IMPACTS OF ELECTRICITY GENERATION ON CROATIAN REAL GDP: CAUSALITY ANALYSIS, *Entrepreneurship, Business and Economics - Vol. 2 ; Proceedings of the 15th Eurasia Business and Economics Society Conference* (Ed: Huseyin Bilgin, M., Danis, H.), Springer International Publishing (ISBN: 978-3-319-27572-7), 2016., p. 209-230.
18. Gržeta Ivan, Žiković Saša, Kaštelan Kristina: VIABILITY OF BIOMASS POWER PLANTS IN CROATIA. 5th International scientific symposium "Economy of Eastern Croatia – Vision and Growth" / Mašek, Tonković A. (ur.). - Osijek: Faculty of Economics Osijek, 2016. p. 722-730.

2015

19. Žiković Saša, Weron Rafal, Tomas Žiković Ivana: EVALUATING THE PERFORMANCE OF VAR MODELS IN ENERGY MARKETS, *Springer Proceedings in Mathematics and Statistics: Stochastic Models, Statistics and Their Applications*, ISBN 978-3-319-13880-0, Vol. 19, No. 122, 2015., p. 479-487.
20. Mance Davor, Žiković Saša, Mance Diana: ECONOMETRIC ANALYSIS OF CROATIA'S PROCLAIMED FOREIGN EXCHANGE RATE, *South East European Journal of Economics and Business*, 10(1), 2015., p. 7-17.
21. Bodul Dejan, Tomas Žiković Ivana, Žiković Saša: SOCIAL AND LEGAL-ECONOMIC ASPECTS OF THE INTRODUCTION OF PERSONAL INSOLVENCY, *Social policy review*, 2, 2015., p. 133-152.
22. Dukić Nikolina, Tomas Žiković Ivana, Žiković Saša: VALUATION OF SUPPLY AND DEMAND - KEY TO PUBLIC HEALTH CARE RESOURCE ALLOCATION, *Economic Review*, 66(2), 2015., p. 177-200.
23. Žiković Saša, Gržeta Ivan, Tomas Žiković Ivana: EMPIRICAL ANALYSIS OF WIND POWER GENERATION PROFITABILITY IN CROATIA, 4th International scientific symposium "Economy of Eastern Croatia – Vision and Growth" / Mašek, Tonković A. (ur.). - Osijek: Faculty of Economics Osijek, 2015., p. 294-304.
24. Tomas Žiković Ivana, Žiković Saša, Arbula Blečić Andrea: THE DRIVERS BEHIND HOUSEHOLD AND CORPORATE NON-PERFORMING LOANS RATIO: CASE OF CROATIA, *Privredna kretanja i ekonomska politika*, 24(2), 2015., p. 7-35.

2014

25. Uberman Robert, Žiković Saša: OWNERSHIP OF REFINERY BUSINESS IN CROATIA AND POLAND AS A FACTOR IMPACTING NATIONAL ENERGY SECURITY. *Journal of Security and Sustainability Issues*, Vol 4. No. 2, p. 101-121.
26. Bodul Dejan, Tomas Žiković Ivana, Žiković Saša: NOVELTIES AND PROBLEMS IN IMPLEMENTING THE BANKRUPTCY LAW IN THE REPUBLIC OF CROATIA, *Economic Review* 4(65), 2014, p. 318-351.
27. Žiković Saša, Tomas Žiković Ivana, Grdinić Maja: A VECM APPROACH TO DETANGLING GROWTH, EXPORT, IMPORT AND FDI KNOT IN SELECTED CEE COUNTRIES, *Croatian Operational Research Review journal*, 5(2), 2014, p. 161-175.

2013

28. Žiković Saša, Filer K. Randall: RANKING OF VAR AND ES MODELS: PERFORMANCE IN DEVELOPED AND EMERGING MARKETS. *The Czech Journal of Economics and Finance*, Vol 63(4), 2013, p. 327-359.
29. Aktan Bora, Gee Chan Sok, Žiković Saša, Evrim-Mandaci Pinar: OFF-BALANCE SHEET

ACTIVITIES IMPACT ON COMMERCIAL BANKS PERFORMANCE: AN EMERGING MARKET PERSPECTIVE. *Economic Research*, Vol 26. No. 3., 2013, p. 117-132.

2012

30. Bezić Heri, Kaštelan Mrak Marija, Žiković Saša: FACULTY - UNIVERSITY RELATIONS: EXPERIENCES FROM IMPLEMENTING BOLOGNA PROCESS. *Economics education in Croatia, past, present, future*, Ministry of Science and Education, Zagreb, 29.11.2012.

2011

31. Žiković Saša, Aktan Bora: DECAY FACTOR OPTIMISATION IN TIME WEIGHTED SIMULATION - EVALUATING VaR PERFORMANCE. *International Journal of Forecasting*, 27 (2011) p. 1147-1159.

32. Žiković Saša: MEASURING RISK OF CRUDE OIL AT EXTREME QUANTILES. *Journal of Economics and Business, Proceedings of Rijeka Faculty of Economics*, Vol.29. No.1., University of Rijeka, Faculty of Economics, 2011, p. 9-31.

33. Žiković Saša, Filer K. Randall: HYBRID HISTORICAL SIMULATION VaR AND ES: PERFORMANCE IN DEVELOPED AND EMERGING MARKETS. <http://ssrn.com/abstract=1491418>

34. Žiković Saša, Vlahinić-Dizdarević Nela: OIL CONSUMPTION AND ECONOMIC GROWTH INTERDEPENDENCE IN SMALL EUROPEAN COUNTRIES. *Economic research*, Vol 24. No. 3., 2011, p. 15-32.

35. Žiković Saša, Vlahinić-Dizdarević Nela: OIL CONSUMPTION AND ECONOMIC GROWTH INTERDEPENDENCE IN SMALL EUROPEAN COUNTRIES. *Economic research*

36. Žiković Saša, Pečarić Mario: EXTREME MEASURES FOR EXTREME TIMES: IS THERE A SAFE HARBOUR?. *Czech Journal of Finance*

37. Vlahinić-Dizdarević Nela, Žiković Saša: RELEVANCE OF THE FORM OF ENERGY AND ITS INFLUENCE ON THE ECONOMIC GROWTH, ICCI, Istanbul, Turkey

38. Žiković Saša, Vlahinić-Dizdarević Nela: SIMILARITIES BETWEEN EXPECTED SHORTFALL AND VALUE AT RISK: APPLICATION TO ENERGY MARKETS, 8th Circle Conference, Dubrovnik, Croatia

39. Žiković Saša: REGULATION OF HEDGE FUNDS – DESIRES VS NEEDS

2010

40. Žiković Saša, Pečarić Mario: MODELLING EXTREME EVENTS: APPLICATION TO ZAGREB STOCK EXCHANGE. *Economic review*, 2010, Vol. 61, No. 1-2., p. 19-37.

41. Aktan Bora, Weng Jia, Žiković Saša: MARKET PORTFOLIO IMPACT ON TEXTILE, WEARING APPAREL AND LEATHER INDUSTRIES IN TURKEY: SHARPE DIAGONAL MODEL APPROACH. *Actual Problems of Economics*, 2(104), 268-282.

42. Vlahinić-Dizdarević Nela, Žiković Saša: THE ROLE OF ENERGY IN ECONOMIC GROWTH: THE CASE OF CROATIA. *Journal of Economics and Business, Proceedings of Rijeka Faculty of Economics*, Vol.28. No.1. p. 35-60.

43. Žiković Saša, Pečarić Mario: INTERACTION OF VALUE AT RISK AND EXPECTED SHORTFALL: APPLICATION TO ZAGREB STOCK EXCHANGE, *Proceedings of 5th International Conference, An Enterprise Odyssey: From Crisis to Prosperity – Challenges for Government and Business*, University of Zagreb, Faculty of Economics and Business, Opatija, Croatia, May 26-29 2010, p. 760-772.

44. Fatur Tanja, Žiković Saša: REAL OPTION APPROACH TO VALUING INVESTMENT OPPORTUNITIES. *Accounting and Finance*, 11, 2010

45. Žiković Saša, Fatur Tanja: REAL OPTION APPROACH TO VALUING INVESTMENT OPPORTUNITIES (2). *Accounting and Finance*, 12, 2010

Žiković Saša, Prohaska Zdenko: OPTIMISATION OF DECAY FACTOR IN TIME WEIGHTED (BRW) SIMULATION: IMPLICATIONS FOR VaR PERFORMANCE IN MEDITERRANEAN COUNTRIES – *Economic research*, Vol. 23. No. 1., 2010, p. 73-85.

47. Dropulić Iva, Žiković Saša: DEVELOPMENT OF DERIVATIVES MARKET ON ZAGREB STOCK EXCHANGE. *Financial theory and practice*

48. Žiković Saša: PARAMETRIC APPROACHES TO CALCULATING VALUE-AT-RISK, *Finance today: diagnosis and therapies*, p. 238-262

2009

49. Žiković Saša, Aktan Bora: GLOBAL FINANCIAL CRISIS AND VaR PERFORMANCE IN EMERGING MARKETS: A CASE OF EU CANDIDATE STATES - TURKEY AND CROATIA. *Journal of Economics and Business, Proceedings of Rijeka Faculty of Economics*, Vol.27. No.1., University of Rijeka, Faculty of Economics, 2009, p. 149-170.
50. Žiković Saša, Fatur Tanja: REAL-ESTATE TAXATION – FACTS AND MYTH. *Accounting, auditing and finance*, 11, 2009, 112-120
51. Sever Ivo, Žiković Saša et. al.: THE STARTING POINTS OF NEW ECONOMIC POLICY IN THE CONDITIONS OF RECESSION, *Journal of Economics and Business, Proceedings of Rijeka Faculty of Economics*, Vol.27. No.2., Faculty of Economics Rijeka, 2009, p. 217-262.
52. Žiković Saša, Prohaska Zdenko: OPTIMISATION OF DECAY FACTOR IN TIME WEIGHTED (BRW) SIMULATION: VaR PERFORMANCE IN MEDITERRANEAN COUNTRIES. 5th International Finance Conference (IFC5), University of Cergy and ISC Paris, Hammamet, Tunisia, 12-14 March 2009.
53. Žiković Saša: MEASURING AND MANAGING MARKET RISKS IN TIMES OF CRISIS. 8th International seminar for bankers and financial experts: "Bank management", organized by CISEF, Faculty of Economics Ljubljana, Miločer, Montenegro, May 25-28, 2009.

2008

54. Žiković Saša: CALCULATING VAR IN EU CANDIDATE STATES, *South East European Journal of Economics and Business (SEE Journal)*, Vol. 3. No. 1. School of Economics and Business, University of Sarajevo, April 2008, p. 23-33.
55. Žiković Saša: QUANTIFYING EXTREME RISKS IN STOCK MARKETS: A STUDY OF FORMER YUGOSLAVIA STATES. *Journal of Economics and Business, Proceedings of Rijeka Faculty of Economics*, Vol. 26. No. 1., University of Rijeka, Faculty of Economics, 2008, p. 41-68.
56. Žiković Saša: MEASURING MARKET RISK IN CEE COUNTRIES. In Šević Ž. „Accounting and Finance in Transition, Vol. 5.“, Greenwich University Press, London, Great Britain, ISBN: 1-86166-252-1, p. 77-102.
57. Žiković Saša: WORKING TOGETHER, ETL AND VAR, to appear in *Global Business and Technology Association*, Madrid, Spain, July, 2008, 8 p.
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