
CONTACT INFORMATION

Faculty of Economics
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Education

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

Academic and Scientific Appointments

- 2020-present Vice-rector for Education and Student Affairs, University of Kragujevac
2019-present Full Professor in Applied computing, Faculty of Economics, University of Kragujevac
2013-2019 Associate Professor in Applied computing, 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 with applications, Machine learning, Numerical methods, Computer modelling

PublicationsEvolutionary computation, Finance

- Drenovak, M., Ranković, V., Ivanović, M., Urošević, B., & Jelic, R. (2020), Bond Portfolio Management under Solvency II Regulation. *European Journal of Finance*. <https://doi.org/10.1080/1351847X.2020.1850499>
- 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. <http://dx.doi.org/10.2298/CSIS121024017R>.

- Drenovak, M., Rankovic, V. (2014). Markowitz portfolio rebalancing with turnover monitoring. *Economic Horizons*, 16(3), 207 – 217. <http://dx.doi.org/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*, <http://dx.doi.org/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

- Mean-Maximum Drawdown efficient buy-and-hold portfolios (With Drenovak, M., Urosevic, B. and Jelic, R.)

Participating in Projects

- *Advanced Data Analytics in Business- ADA, Erasmus+ Programme*
- *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
- Swarm and Evolutionary Computation

Teaching experience

Graduate courses:

- Business Intelligence (Faculty of Economics, University of Kragujevac)
- Machine learning tools and techniques (Faculty of Economics, University of Kragujevac)

Undergraduate courses:

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

Skills and technologies

- Computer programming: C, C++, C#, Python, R, Fortran

Recognitions

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

- Spoken languages: Serbian (native), English (fluent).
- Citizenship: Serbian.