europass Curriculum Vitae

PERSONAL INFORMATION

Tihana Škrinjarić, PhD

Bank of England
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tihana.skrinjaric@bankofengland.co.uk

Google Scholar: link LinkedIn: link Repec; link

CURRENT POSITION

Research Economist at Bank of England

WORK EXPERIENCE

May 9th 2023 - ...

Research Economist at Bank of England
- Stress Test Strategy Division

Central banking

May 7th 2021 – May 7th 2023

Advisor at the Croatian National Bank
- Macroprudential policy and financial stability department
- Member of Macroprudential stance contact group, ESRB

Central banking

July 3rd 2019 – May 6th 2021

Assistant professor at Department of Mathematics
Faculty of Economics and Business – Zagreb

Research and teaching: Mathematics, Econometrics, Mathematical Economics and Mathematical methods for managing financial assets

High education

July 10th 2018 – July 3rd 2019

Postdoctoral researcher at Department of Mathematics
Faculty of Economics and Business - Zagreb

Research and teaching: Mathematics, Econometrics, Mathematical Economics and Mathematical methods for managing financial assets

High education

Feb 1st – July 1st 2015

Guest researcher at Manchester Business School, University of Manchester and Centre for Analysis of Investment Risk and Division of Accounting and Finance; mentor Stuart Hyde, Professor of Finance, Deputy Head of School and Director of Postgraduate Research for MBS

Sep 1st 2013 – July 10th 2018

Teaching and research assistant at Department of Mathematics
Faculty of Economics and Business - Zagreb

Research and teaching: Mathematics, Econometrics, Mathematical Economics and Mathematical methods for managing financial assets

High education

EDUCATION

12/2013-03/2018

University postgraduate doctoral programme
Faculty of Economics and Business - Zagreb

Field: quantitative economics, qualification: PhD
PhD Thesis "Regime switching econometric models in portfolio management"

02/2013-12/2013

University Specialist Postgraduate Study Programme Statistical Methods for Economic Analyses and Forecasting
Faculty of Economics and Business - Zagreb

Field: quantitative economics, qualification: univ.spec.oec.

01/10/2011–18/09/2012

Graduate university study programme Economics
Faculty of Economics and Business – Zagreb

Field: Economics, qualification: MSc

01/10/2007–09/2011	Undergraduate university study programme Economics Faculty of Economics and Business – Zagreb ▪ Field: Economics, qualification: BSc

TRAINING

7-10 November 2023	Causal inference using microdata, BCBS Seminars, Bank of England
24-26 January 2023	R for Econometrics, BCBS Seminars, Bank of England
20 – 24 June 2022	Systemic Macro-Financial Risk Analysis, Joint JVI and IMF seminar, Vienna, Austria
28 March – 13 April 2022	Network analysis for Finance and Economics, Florence Business School, EUI, Italy
11 – 15 October 2021	JVI – Joint Vienna Institute 2021: Macrofinancial Stability in Central, Eastern and Southeastern Europe
6 – 10 September 2021	OeNB Summer School 2021 - Economic Policy Evaluation (Austrian National Bank)
21-25 June 2021	Financial stability - systemic risk, macroprudential policy and stability analysis (Deutsche Bundesbank)
July 15th -19th 2019	Practical Introduction to Machine Learning and data analytics, Ljubljana Doctoral Summer School, Slovenia
July 11th – 13th 2019	Workshop Data envelopment analysis; organizer: Croatian Operational Research Society, Croatia
June 10th – 14th 2019	Applied Econometrics Course - Panel Data Analysis and Spatial Econometric Modeling – MacroHub, Faculty of Economics and Business – Zagreb, Croatia
June 18th – 21st 2018	Empirical Tools in Macroeconomics, Lecturer: Irina Panovska, Organized by: Centre for structural and nonlinear macroeconomic modelling-MacroHub, Faculty of Economics and Business – Zagreb, Croatia
June 11th – 15th 2018	Applied Econometrics Course – Time Series, Applied Time Series Econometric Methods and Forecasting, Lecturer: Robert J Sonora, Fort Lewis College (Colorado, USA). Organized by: Centre for macroeconomic research, Faculty of Economics and Business – Zagreb, Croatia
May 9th 2018	Recent advances in time series econometrics, organizers: Faculty of Economics and Business – Zagreb and Croatian Science Foundation, guest lecturers: Joon Park i Yoosoon Chang, Department of Economics, Indiana University Bloomington
13-17 June 2016	Introduction to nonlinear time series econometrics, organizers: Faculty of Economics and Business, University of Zagreb, Ministry of science and education, and Agency for Vocational Education and Training and Adult Education, guest lecturer: Professor Junsoo Lee, University of Alabama, USA.
September 2014	Teaching Effectiveness Colloquium (TEC) Croatia Workshop on conference KOI 2014, Organizer: Croatian Operational Research Society, Croatian operations research society, Faculty of Economics and Business in Osijek and Department of Mathematics – university of Osijek. Lecturers: James J. Cochran, Louisiana Tech University, USA, Michael J. Fry, University of Cincinnati, USA, i Jeffrey D. Camm, University of Cincinnati, USA.
June 2014	Applied Econometrics Course - 6th generation. Lecturer: Robert J Sonora, Fort Lewis College (Colorado, USA). Organized by: Centre for macroeconomic research, Faculty of Economics and Business – Zagreb

PERSONAL SKILLS

Communication skills	▪ good communication skills gained through my experience at University teaching and at conferences
Other skills	▪ Advanced: R ▪ Basics: Eviews, Stata, Python.

ADDITIONAL INFORMATION

Honours and awards

- 2022 Prof. Dr. Marijan Hanžeković Trust award for the paper "Introducing a composite indicator of cyclical systemic risk in Croatia: possibilities and limitations", Institute for Public Finance, Zagreb, Croatia.
- 2021 Dr. Pero Jurković award from Faculty of Economics and Business – Zagreb, Croatia for paper: Globan, Tomislav, Škrinjarić, Tihana „Penny wise and pound foolish: capital gains tax and trading volume on the Zagreb Stock Exchange“
- 2020 Recognition from the Faculty of Economics and Business – Zagreb, Croatia for scientific research productivity in 2020, measured by the total number of published papers
- 2020 Mijo Mirković award, Faculty of Economics and Business – Zagreb, Croatia for scientific paper Empirical assessment of the circular economy of selected European countries
- 2020 Ljubomir Martić award, Faculty of Economics and Business – Zagreb, Croatia for scientific paper Dynamic Portfolio Optimization Based On Grey Relational Analysis Approach
- 2020 Mijo Mirković Award, Faculty of Economics and Business – Zagreb, Croatia, for scientific paper Empirical assessment of the circular economy of selected European countries. Journal of cleaner production – sole author contribution, field of economics.
- 2020 JRFM Outstanding Reviewer Awards, award for reviewer work at Journal of Risk and Financial Management
- 2020 Yearly award of the Society of university teachers, scholars and other scientists – Zagreb, Croatia for the paper „Stock market stability on selected CEE and SEE markets: a quantile regression approach“
- 2019 Recognition from the Faculty of Economics and Business– Zagreb, Croatia, for scientific research productivity in 2019, measured by the total number of published papers
- 2019 Ljubomir Martić award, Faculty of Economics and Business – Zagreb, Croatia, for doctoral dissertation in the field of quantitative economics
- 2019 Ljubomir Martić award, Faculty of Economics and Business – Zagreb, Croatia, for university textbook "Selected chapters of mathematical methods in managing financial assets"
- 2018 Pero Jurković recognition, Faculty of Economics and Business - Zagreb, for contribution in the field of finance, with conference paper Exploring herding investment behaviour on Zagreb Stock Exchange; paper presented at international conference „The 2nd International Statistical Conference in Croatia“, 10-11 May 2018, Opatija, Croatia. Coauthor: professor Šego, B.
- 2018 ISCCRO18 Special Recognition for Outstanding Presentation, Contributed as the conference paper presenter of the paper: Tihana Škrinjarić, Boško Šego: "Exploring herding investment behaviour on Zagreb Stock Exchange", The 2nd International Statistical Conference in CROatia, 10-11 May 2018, Opatija, Croatia
- 2014 Award Mijo Mirković (Faculty of Eonomics and Business – Zagreb, Croatia) for university textboox "Selected chapters of Mathematical Economics
- 2014 CRORS Best Young Researcher Paper Award (Croatian Operational Research Society) for paper "Testing for regime-switching CAPM on Zagreb Stock Exchange

Researcher's profiles & bibliography

ORCID
Google Scholar
Scopus
ResearcherID