

Milos Ciganovic

PH.D. STUDENT AT THE DEPARTMENT OF ECONOMICS AND LAW, SAPIENZA UNIVERSITY

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Education

Sapienza University of Rome

PH.D. IN ECONOMICS

- **Research interest:** Macroeconometrics, Forecasting, Nowcasting, Machine Learning, Deep Learning

Rome, Italia

Ongoing

Sapienza University of Rome

MASTER OF SCIENCE IN ECONOMICS, GPA: 110/110 CUM LAUDE

- **Course:** Macroeconomic policies and financial markets
- **Thesis:** The transmission of international shocks to the domestic sector: A FAVAR approach

Rome, Italia

July 2019

Faculty of Economics, Finance and Administration

BACHELOR OF SCIENCE IN ECONOMICS, GPA: 9.1/10.0

- **General:** Microeconomics, Mathematics, Statistics, Macroeconomics, Accounting
- **Thesis:** Momentum investment strategy: Case of Italy

Belgrade, Serbia

July 2017

Work in progress

Italian newspaper coincident index

- Machine learning methods for text analysis
- Coincident index combining standard macroeconomic data with high frequency alternative data

Nowcasting – developing the sources and methods to improve high-frequency forecasting

- Least Absolute Shrinkage and Selection Operator VAR (LASSO-VAR) for nowcasting
- Long short-term memory (LSTM)

Nowcasting the evolution of inflation using high frequency data

- Simultaneous Least Absolute Shrinkage and Selection Operator VAR (LASSO-VAR) for nowcasting
- Model averaging

Machine Learning through the lens of Econometrics

- Literature review and cross analysis between standard econometrics and machine learning

Skills

Software skills Python, Matlab, Eviews, R, Stata

Soft skills Analysis, problem-solving, interpersonal and leadership skills, project management and organization

Languages English, Italian, Serbian

Experience

Global shapers

SHAPER

- Born out of the World Economic Forum, the Global Shapers Community is a network of inspiring young people under the age of 30 working together to address local, regional and global challenges.

Belgrade, Serbia

February 2017 - PRESENT

IKBrokers

INTERN

- Trading commodities
- Oil market analysis
- Development of algo trading scripts

Italia, Roma

July 2019 - October 2019

Faculty of Economics, Finance and Administration

Belgrade, Serbia

STUDENT VICE - DEAN

Oct. 2015 - Feb. 2017

- As Student Vice - Dean I was representing the students before the Faculty bodies and advocating their opinions, proposals and requests related to the quality of the education and the complaints about the organization of the educational process.

Axa Insurance

Belgrade, Serbia

CLAIMS INTERN

Oct. 2016 - Feb. 2017

- Working on claims reservation
- Communication with clients
- Working on internal database