

## Prof. dr Vladimir Ranković – Selected papers

### Evolutionary 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>.
- Rankovic V., Drenovak M., Stojanovic B., Kalinic 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
- Z. Kalinić., Arsovski S., Arsovski Z., Rankovic V. (2014), The Effectiveness and Students' Perception of an Adaptive Mobile Learning System based on Personalized Content and Mobile Web. *New Educational Review*. 37(3), 43-53.
- Drenovak M., Rankovic V. (2014). Markowitz portfolio rebalancing with turnover monitoring, *Economic Horizons*, 16(3): 207-217. doi:10.5937/ekonhor1403211D

### Work in Progress

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

### 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.
- Rosic, M., Pantovic, S., **Rankovic, V.**, Obradovic, Z., Filipovic, N., Kojic, M., (2008). [Evaluation of dynamic response and biomechanical properties of isolated blood vessels](#), *Journal of Biochemical and Biophysical Methods*, 70(6): 966-972. DOI: 10.1016/j.jprot.2007.12.012.

- Rosic, G., Pantovic, S., Niciforovic, J., Colovic, V., Rankovic, V., Obradovic, Z., Rosic, M., (2011). [Mathematical analysis of the heart rate performance curve during incremental exercise testing](#), *Acta Physiologica Hungarica*, 98(1), 59-70. DOI: 10.1556/APhysiol.98.2011.1.8