

Igor Masten

CURRICULUM VITAE

Datum rojstva: July 19, 1975
E-pošta: igor.masten@ef.uni-lj.si

Službene in strokovne pozicije

2000 -	Ekonomska fakulteta Univerze v Ljubljani
2008 – 2009	European University Institute, Jean Monnet Fellow
2009 -	Nadzorni svet NLB d.d.
2005 - 2006	Strateški svet za gospodarski razvoj Vlade RS
2003	Evropska Centralna Banka, DG Research

Education

1994 – 1999	Diploma iz ekonomije, Univerza v Ljubljani, Ekonomska fakulteta
2000 - 2004	Doktorat iz ekonomije, European University Institute Mentor: Anindya Banerjee Somentor: Giancarlo Corsetti. Disertacija: »Monetary Policy and Forecasting in New EU Member Countries«.

Tuji jeziki

Aktivno	Angleščina, Italijanščina
Pasivno	Nemščina, Hrvaščina

Raziskovalni interes

monetarna ekonomija, dinamični stahastični modeli splošnega ravnovesja, optimalna politika ob sektorsko specifičnih šokih, finančni razvoj in rast, napovedovanje, dinamični faktorski modeli

Objave v znanstvenih revijah

“Forecasting with Factor Augmented Error-Correction Models”, (z A. Banerjee in M. Marcellino), *International Journal of Forecasting*, v tisku, 2013

“Quantile approximations in auto-regressive portfolio models”, *Journal of Computational and Applied Mathematics*, 235, 2011 (z A. Ahčan, M. Perman in S. Polanec)

“Control of inflation on the road to EMU: the case of Slovenia”, *Eastern European Economics*, Vol. 47, No. 6, 2009 (in A. Brezigar Masten)

Diskusija “Social Spending in Automatic Stabilizers in the OECD” (J. Darby in J. Melitz). *Economic Policy*, No. 56, 2008.

“Optimal Policy in Presence of Balassa-Samuelson-type Productivity Shocks”, *Journal of Comparative*

Economics, Vol. 36 No. 1, 2008.

“Non-linear Growth Effects of Financial Development: Does Financial Integration Matter”, *Journal of International Money in Finance* Vol. 27 No. 2, 2008. (z A. Brezigar-Masten in F. Coricelli)

“Exchange rate pass-through in EMU acceding countries: Empirical analysis in policy implications”, *Journal of Banking & Finance* 30, 2006. (z F. Coricelli, F. in B. Jazbec)

“Leading Indicators for Euro-area Inflation in GDP Growth”, *Oxford Bulletin of Economics in Statistics*, 67, 2005, (z A. Banerjee in M. Marcellino)

“Time Dependent Efficiency of Free Trade Agreements: The Case of Slovenia in the CEFTA Agreement”, *Economic in social review*, 33 (1): 147-160, 2002. (z J. P. Damijan)

“How Important is the Shock-Absorbing Role of the Real Exchange Rate?”, *Business and Economic review*, 3/2005.

“L’influence du regime de change sur l’inflation dans les pays adherents”, *Economie et Prevision*, No. 163 2004/2, p. 51-66, 2004. (z F. Coricelli, F. in B. Jazbec)

Objave v monografijah

“Forecasting Macroeconomic Variables Using Diffusion Indexes in Short Samples z Structural Change” v Wohar, M. in D. Rapach (Eds.), *Forecasting in Presence of Structural Breaks in Model Uncertainty*, vol. 3, *Frontiers of Economics in Globalisation*, Emerald Publishing, 2008 (z A. Banerjee in M. Marcellino).

“Sources in Obstacles for Growth in Transition Economies: the Role of Credit”, *Festschrift in Honor of G. Calvo*, MIT Press, 2008. (z F. Coricelli in B. Jazbec)

“Forecasting Macroeconomic Variables for the New Member states” in Artis, M, Banerjee, A. in Marcellino, M. (eds.), *The Central in Eastern European Countries in the European Union*, Cambridge: Cambridge University Press, 2006. (z A. Banerjee in M. Marcellino)

“Behavior of Nominal in Real Exchange Rates in Transition Economies” v Amalia Morales Zumaquero (ed.), *International Macroeconomics: Recent Developments*, NOVA Publishers, 2005 (z F. Coricelli, F. in B. Jazbec)

Knjige

Masten, I, S. Polanec and Z. Fabjančič: *Makroekonomija majhnega odprtega gospodarstva*. Univerza v Ljubljani, 2000.

Recenzent

Journal of Money, Credit and Banking, *Oxford Bulletin of Economics in Statistics*, *Oxford Economic Papers*, *Journal of Forecasting*, *Business in Economic Review*, *International Review of Economics in Finance*, *Structural Change in Economic Dynamics*, *Economic Systems*, *Journal of Comparative Economics*, *Journal of Banking&Finance*

Nagrade

Jean Monnet Fellowship, Robert Schuman Centre of Advanced Studies, European University Institute, 2008/09

Graduate Research Programme Grant v raziskovalnem oddelku Evropske centralne banke, September – November 2003

ACE Phare Grant 2000 - 2003, European University Institute

Nagrada Banke Slovenije za najboljša diplomska dela, 1999

Mednarodni projekti

NORFACE conference series “Europe and Globalisation” - v sodelovanju z Trinity College Dublin, London School of Economics, University of Munich in Stockholm School of Economics.

Projekti za javne inštitucije

Razvoj DSGE modela Slovenije, MF, UMAR in ARRS, - 2010

Razvoj dinamičnega faktorskega modela za napovedovanje, UMAR in ARRS - 2005

Študija vpeljave fiskalnega pravila v Sloveniji, Ministrstvo za razvoj – 2006 (z prof. dr. Fabrizio Coricelli)

Analza transmisijskega mehanizma denarne politike v Sloveniji, Banka Slovenije – 2006 (z prof. dr. Fabrizio Coricelli in dr. Arjana Brezigar Masten)

Finance in rast, Banka Slovenije – 2007 (z dr. Arjana Brezigar Masten)

Razvoj metodologije ocenjevanja proizvodne vrzeli, Ministrstvo za finance in ARRS- 2005

Macroeekonomska tveganja v ERM II in EMU: implikacije za slovensko ekonomsko politiko, UMAR – 2004 (z dr. Fabrizio Coricelli)
