

Dr. Tatiana Damjanovic

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Education

- 1997-2002 Ph.D. in Economics, the **Stockholm School of Economics**, Supervisor: Lars Ljungqvist
1992-1994 M.A. in Economics, New Economic School, Moscow, Russia
1987-1992 M.SC. in Mathematics and Applied Mathematics, **Moscow State University**, Specialization:
Functional Analysis
- 1991-1993 B.A. in Computer Science, Computer Academy, Moscow State University
1996 The LSE Economics Summer School (Finance), London
1984-1987 All-Soviet Union Mathematics Correspondence School

Publications

1. Damjanovic T, and C. Nolan, 2011 'Second Order Approximation to the Rotemberg Model around a Distorted Steady State', *Economics Letters*, Volume 110, Issue 2, February 2011, Pages 132-135.
2. Damjanovic T. and C. Nolan, 2010, 'Relative Price Distortions and Inflation Persistence', *Economic Journal*, 120, (547) September 2010, pp. 1080-1099.
3. Damjanovic T., and D. Ulph, 2010, 'Tax Progressivity, Income Distribution and Tax Non-Compliance' *European Economic Review*, Volume 54, Issue 4, May 2010, Pages 594-607.
4. Damjanovic T., and C. Nolan, 2010, 'Seigniorage-maximizing inflation,' *Journal of Money, Credit and Banking*, Vol. 42, No. 2-3 (March-April 2010) pp. 503-519.
5. Damjanovic T., Damjanovic V. and C. Nolan, 2008, 'Unconditionally Optimal Monetary Policy', *Journal of Monetary Economics*, 55, 3, pp. 491-500.
6. Damjanovic T., 2005, 'Lorenz dominance for transformed income distributions: A simple proof', *Mathematical Social Sciences*, Volume 50, Issue 2, 234-237.
7. Damjanovic T. and C. Nolan, 2006, 'Some Welfare Implications of Optimal Stabilization Policy in an Economy with Capital and Sticky Prices', *Scottish Journal of Political Economy*, Volume 53, Number 1, February Pages 47-71.
8. Damjanovic T., 2006, 'On the Possibility of Pareto-Improving Pension Reform', *The Manchester School*, Volume 74, Number 6, Pages 741-754.
9. Damjanovic T. and G. Pastor, 2003, 'The Russian Financial Crisis and its Consequences for Central Asia', *Emerging Markets Finance & Trade*, May 2003, Vol. 39/ 3, available as IMF Working Paper No. [01/169](#).

Submitted papers

10. Damjanovic T, Damjanovic V. and C. Nolan, 'Linear Quadratic Approximation to Unconditionally Optimal Policy: The Distorted Steady-State,' CDMA working paper 0804.

Work in Progress

11. with C. Nolan, Risk and Money Multiplier.
12. with C. Nolan and V. Damjanovic, Designing and re-Evaluating Simple policy rules: Accurate LQ approximation around distorted steady state.
13. with C. Nolan and V. Damjanovic, Banking sector and its regulation in DSGE model.
14. with C. Nolan and V. Damjanovic, Asset Prices and Optimal Monetary policy.

Policy-oriented publications

"Key Economic Indicators", 1995-1997, analytical monthly issue of the Economic Expert Group, the Department of Macroeconomic Policy of the Ministry of Finance of the Russian Federation.

Scottish Executives 2004, "The Consultation On Civil Partnership Registration: Analysis Of The Responses", with Veronica Strachan, Paul Spicker and Sue Morris.

Refereeing

Economic Journal, Journal of Economic Dynamics and Control, Journal of Public Economics, Scottish Journal of Political Economy, FinanzArchiv.

Conference Presentations

[The Norwegian Bank Workshop on Optimal Monetary Policy](#), Oslo 2008
[NASM of the Econometric Society](#), Carnegie Mellon University 2008
Royal Economic Society, 2003, 2006, 2007; 2008, 2010
ESRC/HMRC Public Economics Conference, London 2006
5th Journées d'économie publique Louis-André Gérard-Varet, Marseille 2006
Society of Economic Design, New York 2002, Majorca 2004;
Warwick Summer Research Workshop "Financial Crises: Theory and Policy", 2003;
European Network on Industrial Policy (EUNIP,) Vienna, 2001;

Invited Seminar Presentation

University of Reading, University of Exeter, University of Edinburgh, University of Stirling, University of Essex, University of Glasgow, University of Southampton, University of Brunel, University of Keele, University of Leeds, University of St. Andrews, University of Liverpool, Aberdeen Business School, University of Greenwich, University of Maynooth, Stockholm School of Economics, IIES, (Stockholm), FIEF, (Stockholm), The Research Institute of Industrial Economics, IUI, (Stockholm)

Administrative

I maintain the RePEc database for the School of Economics and Finance and for the Centre for Research into Industry, Enterprise, Finance and the Firm (CRIEFF)

Awards and Honours

2004-2007 May Wong Smith Research Fellowship
1999-2002 Jan Wallander and Tom Hedelius Foundation Scholarship,
1997-1999 Stockholm School of Economics, Full Tuition Scholarship
1994 World Bank Award for Students' Papers in Health Economics
1986, 1987 I Prize in Mathematics Olympics in Donetsk's region
1986 III Prize in Mathematics Olympics in Ukraine

Work Experience

University of St. Andrews, 2010-present, Reader in Economics
University of St. Andrews, 2006-2010, Lecturer in Economics
University of St. Andrews, 2004-2006, May Wong Smith research fellow
Aberdeen Business School, 2003-2004, Lecturer
The University of Essex, 2002- 2003, Lecturer in Economics
Uppsala University, April 2002, Lecturer in Economics: Economics of Organization
International Monetary Fund, Summer internship 2000, Research project: The Russian Financial Crisis and its Consequences for Central Asia
The Ministry of Finance of the Russian Federation, 1995-1997, Economic Expert Group, Position: Domestic Debt Expert.

Teaching experience

Undergraduate: Economics of the Organization, Business economics, Public sector economics, Introduction to Economics, Economics of European Integration, Economics for the Construction Sector.

Postgraduate: Neoclassical Finance, Risk Management, Optimisation in Finance, Empirical Methods in Finance, Public Finance, Money and Banking.

Supervision: Last year I have supervised 26 M.Sc. students in Finance. It will be 30 this year.

Research Assistantship

to Lars Ljungqvist in the project "How do Layoff Costs Affect Employment",
to John S. Earle (W.E. Upjohn Institute for Employment Research), in various projects related to the privatization in Russian and the evolution of the Romanian Labor market in 1994-1996.
to Daniel Berkowitz (University of Pittsburgh) in the project "Price Liberalization in Russian Regions".

Languages and Computer Skills:

Russian -native, English -fluent, Swedish - basic, Serbo-Croatian - fluent, Ukrainian – passive
MATLAB, GAUSS, STATA, E-VIEW, LIMDEP, SPSS; C, FORTRAN, Excel, SWP