

Curriculum Vitae of Slobodanka Janković (born Janjić)



Born in Belgrade 21.01.1951. Graduated from University of Belgrade, Faculty of Sciences, Department of Mathematics, in 1973. At the same department defended in 1976 her Master's thesis *Embedded stochastic processes in some queuing systems*, and in 1985 PhD thesis *A contribution to the theory of sums and maxima of a random number of random variables*.

Employed at Mathematical Institute SANU since 1973: assistant professor 1986, associate professor 1998, full research professor 2008. In 2008 started with part-time work: 25% at Mathematical Institute, 75% at University of Belgrade, Faculty of Mathematics. Positions at Faculty of Mathematics: associate professor 2008, full professor 2013. Courses taught at the Faculty of Mathematics (2008-2016): *Probability and Statistics A*, *Probability and Statistics B*, *Stochastic Models in Operational Research*, *Elements of Financial Mathematics*, *Basics of Mathematical Statistics* (Faculty of Geography, 1993-1995), *Mathematics* (Faculty of Chemistry, 1993-1994).

From 1979-1982 spent 18 months in Moscow, at Moscow State University. Her advisor at MSU was Boris Vladimirovic Gnedenko, one of the most eminent mathematicians in the field of Probability Theory. In 1990 spent one month in Rotterdam, at Erasmus University, on a study visit at the invitation of Laurens de Haan.

Thesis advisor for Ph.D.:

1. Marko Obradović: *Characterizations of some distributions and Bahadur asymptotic efficiency of goodness-of-fit tests* (2015).
2. Halima Elfaghihe: *Design and performances of control charts for stationary and uncorrelated data* (2016).

Thesis advisor for 22 M.Sc. theses. Member of the defence committees for 16 Ph.D. theses. Member of the defence committees for 34 M.Sc. theses.

Attended and gave talk at 33 scientific conferences.

During 1996-2007, Chairman of the *Seminar for Stochastics*, together with Dražen Pantić (1996-1998) and with Svetlana Janković (1998-2007) at Mathematical Institute.

Leader of Project 144021: *Stochastics with applications* of the Ministry for Science of Serbia (2006-2011).

Head of the Chair for Probability and Statistics at Faculty of Mathematics (2014-2016).

Member of the Editorial Board of the journal *Publications de l'Institut Mathématique* (since 2002) and of the Editorial Board for Non-periodical Publications of Mathematical Institute (since 1996). Guest Editor of the special issue of *Publications de l'Institut Mathématique*, dedicated to the theory of regularly varying functions (Tome 80(94), 2006).

Refereed articles for the following journals: *Mathematica Scandinavica*, *Annals of Operations Research*, *International Journal of Mathematics and Mathematical Sciences*, *Matematika Slovaca*, *Journal of Inequalities and Applications*, *Publications de l'Institut Mathématique*, *Matematički vesnik*, *YUJOR*, *Publikacije Elektrotehničkog fakulteta*, *Filomat*, *Kragujevac Journal of Mathematics*, *Applicable Analysis and Discrete Mathematics*.

Translated several papers of Jovan Karamata, from Serbian to English, from French to Serbian, and translated from Serbian to English the text of academician M. Tomić about Jovan Karamata for publication *Selected Papers of Jovan Karamata* (published by Zavod za izdavanje udžbenika, Belgrade, 2009).

Head of the Library Committee of Mathematical Institute (1985-2000).

Secretary General of the Union of Societies of Mathematicians of Yugoslavia (1994-2000).

Reviewer for *Mathematical Reviews* (since 1983) and for *Zentralblatt für Mathematik* (since 1996).

Membership: AMS (American Mathematical Society), ASA (American Statistical Association).

Retired on October 1, 2016.

List of publications:

1. *On one estimation problem* (coauthor Jelena Bulatović), Publications de l'Institut Mathematique, 26(40), 1979., pp. 69-77.
2. *Some properties of fully submitted processes* (coauthor Jelena Bulatović), Publications de l'Institut Mathematique, 27(41), 1980., pp. 13-20.
3. *On oscillation function of one class of stochastic processes* (coauthor Jelena Bulatović), Publications de l'Institut Mathematique, 28(42), 1980., pp. 33-41.
4. *Limit theorems for two-unit standby redundant systems with rapid repair and rapid preventive maintenance*, Publications de l' Institut Mathematique, 29(43), 1981., pp. 75-87.
5. *A note on two-unit standby systems*, Publications de l'Institut Mathematique, 32(46), 1982, pp. 65-75.
6. *A characteristic property of one class of limit distributions* (coauthor B.V Gnedenko), Mathematische Nachrichten, 113, 1983., pp. 145-149.
7. *On random variables with the same distribution type as their random sum*, Publications de l'Institut Mathematique, 35(49), 1984., pp. 161-166.
8. *Dve teoremy o posledovatel'nosti maksimumov nezavisimyh sluchainyh velichin* (coauthor Leila Senousi-Bereksi), Litovskij Matematicheskij Sbornik 24, No. 1, 1984, pp. 167-174.
9. *Characterizations of some distributions connected with extremal-type distributions*, Publications de l'Institut Mathematique, 39(53), 1986., pp. 179-186.
10. *On a functional equation occurring in the limit theorem for maxima with random indices*, Mathematical Statistics and Probability Theory, Vol. A, Theoretical Aspects, D. Reidel Publ. Comp., 1987., pp. 209-217.
11. *A characteristic property for maxima of random variables with trivial analogue when sums are concerned*, Publications de l'Institut Mathematique, 41(55), 1987., pp. 133-135.
12. *On a limit theorem for random sequences*, Publications de l'Institut Mathematique, 42(56), 1987., pp. 149-153.
13. *Random sum limit theorems for nonidentically distributed random variables*, Publications de l'Institut Mathematique, 47(61), 1990., pp. 141-150.

14. *Preservation of type under mixing*, Teoriya veroyatnostei i ee primeneniya ,T. 37, vol. 3, 1992., pp. 594-599.
15. *Some properties of random variables which are stable with respect to the random sample size*, Lecture Notes Math., 1546, 1993., pp. 68-75.
16. *Enlargement of the class of geometrically infinitely divisible random variables*, Publications de l'Institut Mathematique, 54(68), 1993., pp. 126-134.
17. *Restricted convergence and p -max-stable laws*, Publications de l'Institut Mathematique, 61(75), 1997., pp. 153-159.
18. *Continuation of max-stable laws*, J. Math. Sci., 92, No. 3, pp. 3900-3905 (1998).
19. *How to distinguish between the record types*, YUJOR, vol. 9, No. 1., 141-147 (1999).
20. *Records - the question of the unique continuation of limit laws* (in Serbian), Proceedings of the XXIV Yugoslav Symposium of Operational Research, SYM-OP-IS 97' (1997) 415-418.
21. *On one queuing system* (in Serbian), Proceedings of the XXV Yugoslav Symposium of Operational Research, SYM-OP-IS 98'(1998), 379-382.
22. *Analysis of the work of the two-unit system with repair and strict preventive control* (in Serbian), (coauthor T. Davidović), Proceedings of the XXVI Yugoslav Symposium of Operational Research, SYM-OP-ISa 99, 351-354, (1999).
23. *Preventive control of the two-unit system with repair* (in Serbian), (coauthor T. Davidović), Proceedings of the XXIV Yugoslav May Gathering of the Tools Maintenance, Herceg Novi, 31.05 02.06.2000, 191-196 (2000).
24. *Differences of decreasing slowly varying functions* (coauthor T. Ostrogorski), Matematički vesnik, 52 (2000), 113-118.
25. *Differences of slowly varying functions* (coauthor T. Ostrogorski), J. Math. Anal. Appl. 1, vol 247, No. 2, 478-488 (2000).
26. *Sliding preventive maintenance for two-unit standby system with repair* (coauthor T. Davidović), Proceedings of the 13th Annual Meeting of the Greek Statistical Institute (2000), 129-136.
27. *Financial Derivatives, Modeling of the Asset Behaviour* (in Serbian) (coauthor Z. Crvenković), Proceedings of the XXV Yugoslav Symposium of Operational Research, SYM-OP-IS 2001, 567-570.

- 28.** *Varants of Binomial Model for Calculating Option Prices* (in Serbian) (coauthor Z Crvenković), Proceedings of the XXV Yugoslav Symposium of Operational Research, SYM-OP-IS 2001, 327-330.
- 29.** *Convex additively slowly varying functions* (coauthor T. Ostrogorski), J. Math. Anal. Appl. 1, vol 274, No. 2, 478-488 (2002).
- 30.** *Two Serbian Mathematicians* (coauthor T. Ostrogorski), The Mathematical Intelligencer, 80,(2002).
- 31.** *Reliability Analysis of a Two-Unit Standby System by Computer Simulation* (coauthor T. Davidović), YUJOR, vol.13, no 1, 85-94 (2003).
- 32.** *Currency Derivatives* (in Serbian) (coauthors Zagorka Lozanov-Crvenkovic and Milan Merkle) Proceedings of the XXX Yugoslav Symposium of Operational Research, SYM-OP-IS 2003, 129-132.
- 33.** *Characteristics of the Option prices Behavior* (in Serbian) (coauthors Zagorka Lozanov-Crvenković and Milan Merkle), Proceedings of the XXX Yugoslav Symposium of Operational Research SYM-OP-IS 2003, 133-136.
- 34.** *Decomposition of convex additively slowly varying functions* (coauthor T. Ostrogorski), Integral Transforms and Special Functions 14, no. 4, 301-306 (2003).
- 35.** *The property of good decomposition in Hardy field.* (coauthor T. Ostrogorski), Indian J. Pure Appl. Math. 35, no. 10, 1179—1183 (2004).
- 36.** *Term Structure Models in Continuous Time* (in Serbian) (coauthors Zagorka Lozanov-Crvenkovic and Milan Merkle), Proceedings of the XXX Yugoslav Symposium of Operational Research SYM-OP-IS 2005, 197-200.
- 37.** *Tatjana Ostrogorski*, Publications de l'Institut Mathematique, 80(94), 2006., pp. 2-6.
- 38.** *Investigation of Reliability of a Two-Unit Standby System with Repair and with Economical Preventive Maintenance Using Simulation*, (coauthors Tatjana Davidović) SIS 2006 (Simulation in Industry and Services), Brussels 2006, pp. (55-72).
- 39.** *Good Decomposition in the Class of Convex Functions of Higher Order* (coauthor Tatjana Ostrogorski), Publications de l'Institut Mathematique, 80(94), 2006., pp. 157-170.
- 40.** *Andrej Nikolajević Kolmogorov* (in Serbian) (coauthors Zagorka Lozanov-Crvenkovic and Milan Merkle), Statistička revija, LV, No. 1-4 (2006), 126-137.

- 41.** *On Bernstein probabilistic proof of Veierstrass' theorem and some generalizations* (in Serbian), *Nastava matematike*, no.2-3 (2007), 34-38.
- 42.** *A mean value theorem for a system of integrals* (coauthor M. Merkle), *J. Math. Anal. Appl.* 342 (2008) 334-339.
- 43.** *Assad-Kirk-Type Point Theorems for a Pair of Nonself Mappings on Cone Metric Spaces* (coauthors Z.Kadelburg, S.Radenović, B.E.Rhoades), *Fixed Point Theory and Applications*, Volume 2009, Article ID 761086, 16 pages, doi: 10.1155/2009/761086 .
- 44.** *Compatible and weakly compatible mappings in cone metric spaces* (coauthors Z. Golubović, and S. Radenović), *Mathematical and Computer Modeling*, 52 (2010) 1728-1738.
- 45.** *On cone metric spaces: a survey* (coauthors Z.Kadelburg, S. Radenović). *Nonlinear Anal.* 74 (2011), no. 7, 2591–2601.
- 46.** *Intergranular properties and structural fractal analysis of BaTiO₃-ceramics doped by rare earth additives* (coauthors V. V. Mitić, V. Pavlović, V. Paunović, J. Purenović, Lj. Kocić, I. Antolović, D. Rančić). In: *Advanced Processing and Manufacturing Technologies for Structural and Multifunctional Materials V: Ceramic Engineering and Science Proceedings*, Volume 32, Issue 8 pp. 121-132, (2011).
- 47** *The contribution of fractal nature to BaTiO₃-ceramics microstructure analysis* (with Vojislav Mitić, Vesna Paunović, Jelena Purenović, Ljubiša Kocić, Igor Antolović, Dejan Rancic), *Ceramic International*, **38** 2, (2012) pp. 1295-1301.
- 48.** *BOOK REVIEW: Albert W. Marshall, Ingram Olkin, Barry C. Arnold. Inequalities: theory of majorization and its applications.* Second edition. Springer Series in Statistics. Springer, New York, 2009. xxviii+909 pp. ISBN: 978-0-387-40087-7 (coauthor Milan Merkle) *Appl. Anal. Discrete Math.* 6 (2012), 156–157.
- 49.** *Zoran Pop-Stojanovic (Obituary)*, *The Teaching of Mathematics*, XV, no.1, (61--62), 2012.
- 50.** *The Sintering Temperature and the H₂O₃ Concentration Influence on BaTiO₃-Ceramics Microstructure Fractal Nature* (coauthors F. Bastić, D. Simić, V. V. Mitić, Lj. Kocić, V. Paunović, M. Miljković), published in *Proceedings of the III Advanced Ceramics and Application Conference*, Atlantis Press, pp. 307-320, 2016.
- 51.** *TEXTBOOK: Stochastic Models in Operational Research, theory and exercises* (in Serbian) (coauthor Lenka Glavaš), Belgrade, Faculty of Mathematics, 2016.
- 52.** *TEXTBOOK: Elements of Financial Mathematics, textbook with exercises* (in Serbian) (coauthor Bojana Milošević) Belgrade, Faculty of Mathematics, 2017.

