SERGEY SLOBODYAN, Ph.D.: Seznam publikací

C) Původní vědecké práce

**C1) Články v časopisech s impakt faktorem**

1. SLOBODYAN, S. Pitfalls of Coordination?. *International Journal of Central Banking*, 2018, Roč. 14, č. 3, s. 337-346. ISSN 1815-4654. IF 0.975. [100%]
2. SLOBODYAN, S. ; BOGOMOLOVA, A. ; KOLYUZHNOV, D. Stochastic gradient learning and instability: an example. *Macroeconomic Dynamics,* 2016, Roč. 20, č. 3, s. 777-790. ISSN 1365-1005*.* IF 0.718. [33%] korespondenční autor

Other versions:

Stochastic gradient versus recursive least squares learning. CERGE-EI Working Paper Series, 2006, -, č. 309, s. 1-21. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp309.pdf>

1. JERBASHIAN, V. ; SLOBODYAN, S. ; VOURVACHAKI, E. Specific and general human capital in an endogenous growth model. Eastern European Economics. 2015, Roč. 53, č. 3, s. 167-204. ISSN 0012-8775. IF 0.404. [33%] korespondenční autor

Other versions:

Prague: CERGE-EI, 2014. 44 s. CERGE-EI Working Papers Series, 520. ISSN 1211-3298. Dostupné z: <http://www.cerge-ei.cz/pdf/wp/wp520.pdf>

1. KOLYUZHNOV, D. ; BOGOMOLOVA, A. ; SLOBODYAN, S. Escape dynamics: a continuous–time approximation*. Journal of Economic Dynamics & Control*, 2014, Roč. 38, -, s. 161-183. ISSN 0165-1889. IF 1.018. [33%] korespondenční autor

Other versions:

Prague : CERGE-EI Working Paper Series, 2006, -, č. 285, s. 1-42. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp285.pdf>

Praha : Charles University, Center for Economic Research and Graduate Education, 2005. 34 s. (CERGE-EI Research Seminar Series, 2005 - 2006 : December 2, 2005).

1. CHRISTEV, A. ; SLOBODYAN, S. Learnability of e–stable equilibria. *Macroeconomic Dynamics,* 2014, Roč. 18, č. 5, s. 959-984. ISSN 1365-1005. IF 0.667. [50%] korespondenční autor
2. SLOBODYAN, S. ; WOUTERS, R. Learning in a medium-scale DSGE model with expectations based on small forecasting models. American Economic Journal: Macroeconomics, 2012, Roč. 4, č. 2, s. 65-101. ISSN 1945-7707. IF 3.191. [50%] korespondenční autor
3. SLOBODYAN, S. ; WOUTERS, R. Learning in an estimated medium-scale DSGE model. Journal of Economic Dynamics & Control, 2012, Roč. 36, č. 1, s. 26-46. ISSN 0165-1889. IF 0.807. [50%] korespondenční autor

Other versions:

CERGE-EI Working Paper Series, 2009, -, č. 396, s. 1-65. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp396.pdf>

1. SLOBODYAN, S. Indeterminacy and stability in a modified Romer model. Journal of Macroeconomics, 2007, Roč. 29, č. 1, s. 169-177. ISSN 0164-0704. IF 0.360. [100%]

Other versions:

Indeterminacy and stability in a modified Romer model: a general case. CERGE-EI Working Paper Series, 2006, -, č. 284, s. 1-16. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp284.pdf>

CERGE-EI Working Paper Series, 2002, Roč. 2002, č. 205, s. 1-27. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp205.pdf>

1. SLOBODYAN, S. ; VINOGRADOV, V. The demographic challenge of the interconnected education and pension system in the Czech Republic. Finance a úvěr-Czech Journal of Economics and Finance, 2006, Roč. 56, 11-12, s. 490-505. ISSN 0015-1920. IF 0.190. [50%] korespondenční autor

Other versions:

CERGE-EI Working Paper Series, 2007, -, č. 326, s. 1-19. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp326.pdf>

1. SLOBODYAN, S. Indeterminacy, sunspots, and development traps. Journal of Economic Dynamics & Control, 2005, Roč. 29, 1-2, s. 159-185. ISSN 0165-1889. IF 0.691. [100%]

Other versions:

SLOBODYAN, S. Welfare implications of sunspot fluctuations. CERGE-EI Working Paper Series, 2002, Roč. 2002, č. 204, s. 1-35. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp204.pdf>

1. ROBINS, L. N. ; SLOBODYAN, S. Post-Vietnam heroin use and injection by returning US veterans: clues to preventing injection today. Addiction, 2003, Roč. 98, č. 8, s. 1053-1060. ISSN 0965-2140. IF 3.241. [50%]
2. SLOBODYAN, S. On impossibility of limit cycles in certain two-dimensional countinuous-time growth models. Studies in Nonlinear Dynamics and Econometrics, 2001, Roč. 5, č. 1, s. 33-40. ISSN 1081-1826. IF 0.150. [100%]
3. AMITIN, E. B. ; SLOBODJAN, S. A. ; et al. The electron and lattice properties of superconducting ceramics YBCO-CL. *Physica C*, 1993, Roč. 209, č. 4, s. 407-414. ISSN 0921-4534. IF n.a. [8%]
4. BESSERGENEV, V. G. ; SLOBODYAN, S. A. ; et al. Technology of fabrication and electrical characteristics of W, Mo, Ni and Ir, Pd contacts with YBa2Cu3O7-x. *Superconductor Science & Technology*, 1991, Roč. 4, č. 7, s. 273-278. ISSN 0953-2048. IF n.a. [10%]

**C3) Články v českých recenzovaných časopisech**

1. ORTMANN, A. ; SLOBODYAN, S. (The evolution of) post-secondary education: a computational model and experiments. CERGE-EI Working Paper Series, 2008, -, č. 355, s. 1-46. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp355.pdf> [50%]
2. SLOBODYAN, S. One sector models, indeterminacy, and productive public spending. CERGE-EI Working Paper Series, 2006, -, č. 293, s. 1-24. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp293.pdf> [100%]
3. ORTMANN, A. ; SLOBODYAN, S. ; NORDBERG, S. (The evolution of) post-secondary education: a computational model and experiments. CERGE-EI Working Paper Series, 2003, Roč. 2003, č. 208, s. 1-52. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp208.pdf> [33%]
4. SLOBODYAN, S. Sunspot fluctuations: a way out of a development trap?. CERGE-EI Working Paper Series, 2001, č. 175, s. 1-40. ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp175.pdf> [100%]

Other versions:

EconWPA, Macroeconomics č. 0106001. B.m.n., 2001. 40s. <http://128.118.178.162/eps/mac/papers/0106/0106001.pdf>

**C4) Stať v recenzovaném sborníku**

1. KOLYUZHNOV, D. ; BOGOMOLOVA, A. ; SLOBODYAN, S. Escape dynamics: a continuous time approach. In Blair, S.; et al. (ed.). Proceedings of the 8th joint conference on information sciences [CD ROM]. Toronto : X-CD Technologies Inc, 2005, S. 1009-1012. [Joint conference on information sciences /8./, Salt Lake City, Utah, 21.07.2005-26.07.2005, US]. [33%] korespondenční autor

**E) Různé závažné práce**

**E1) Working and Discussion Papers**

1. AUDZEI, V. ; SLOBODYAN, S. Sparse restricted perception equilibrium. Praha : Czech National Bank, 2018. 43 s. (CNB Working Paper Series : 8/2018). ISSN 1803-7070. [50%]
2. JERBASHIAN, V. ; SLOBODYAN, S. ; VOURVACHAKI, E. *On the industry Specificity of human capital and business cycles*. Barcelona : Universitat de Barcelona, Facultat d'Economia i Empresa, UB Economics, 2016. 109 s. (UB Economics Working Papers : E16/335). <https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2745219> [33%]
3. JANJGAVA, B. ; SLOBODYAN, S. Duopoly competition, escape dynamics and non-cooperative collusion. Prague : CERGE-EI, 2011. 35 s. (CERGE-EI Working Paper Series : 445). ISSN 1211-3298. <http://www.cerge-ei.cz/pdf/wp/Wp445.pdf> [50%] korespondenční autor
4. ORTMANN, A. ; SLOBODYAN, S. ; NORDBERG, S. S. (The evolution of) post-secondary education: a computational model and results. Praha : CERGE-EI, 2002. 33 s. (CERGE-EI discussion paper series. : 2002-93). [33%]

Other versions:

Praha : CERGE-EI, 2002. 32 s. (CERGE-EI research seminar series.). <http://www.cerge-ei.cz/pdf/events/papers/020923_t.pdf> [33%]

1. SLOBODYAN, S.; VINOGRADOV, V. Linking education and pensions in transition: a comparative study. Prague : CERGE-EI, 2004. 2 s. [(Policy Brief : 4). http://www.cerge-ei.cz/pdf/pb/PB4.pdf](file:///C%3A%5CUsers%5Ctkejzlar%5CAppData%5CLocal%5CTemp%5C%28Policy%20Brief%20%3A%204%29.%20http%3A%5Cwww.cerge-ei.cz%5Cpdf%5Cpb%5CPB4.pdf) [50%] korespondenční autor
2. KADOCHNIKOV, S.; ESSINE, P.; SLOBODYAN, S. What explains the product differentiation of Russian companies: competitive pressure or technological spillovers? . Prague : CERGE-EI, 2004. 3 s. (Policy Brief : 3). <http://www.cerge-ei.cz/pdf/pb/PB3.pdf> [33%] korespondenční autor
3. KADOCHNIKOV, S.; ESSINE, P.; SLOBODYAN, S. What forces Russian firms to increase product variety: FDI or competition from import?. Prague : CERGE-EI, 2003. 2 s. (Policy Brief : 1). <http://www.cerge-ei.cz/pdf/pb/PB1.pdf> [33%] korespondenční autor

**E2) Recenze v odborných časopisech**

1. ORTMANN, A. ; SLOBODYAN, S. Human psychology and economic fluctuation. A new basic theory of human economics. [Orig.: Tamura, H. Human psychology and economic fluctuation. A new basic theory of human economics. Basingstoke : Palgrave Macmillan, 2006. 192 p]. Journal of Economic Psychology, 2007, Roč. 28, č. 5, s. 628-629. ISSN 0167-4870. <http://dx.doi.org/10.1016/j.joep.2007.07.003> IF 1.081. [50%]

**E3) Editor monografie**

1. VINOGRADOV, V. *Mathematics for economists made simple*. Prague : Charles University in Prague, Karolinum Press, 2010. 364 s. ISBN 978-80-246-1657-5.

**E4) Nerecenzované časopisy**

1. SLOBODYAN, S.; VINOGRADOV, V. The demographic challenge of the Czech education and pension system. Beyond transition : the newsletter about reforming economies, 2006, Roč. 17, č. 3, s. 23. ISSN 1936-5152. <http://go.worldbank.org/72IA0Z4700> [50%] korespondenční autor

**E5) Software**

1. SLOBODYAN, S. ; VINOGRADOV, V. Education/pension implicit rates of return. 2009. The program works within MATLAB environment.

**F) Přednášky typu „invited speaker”**

1. SLOBODYAN, S., TRETIAKOV, P. *Disinflation with Learning Agents in Open Economy.* Workshop “Frontiers of Macroeconomic Research” at HSE, Moscow, Russia, October 19-20, 2018.
2. SLOBODYAN, S. Discussion of *“The Role of Expectations in Changed Inflation Dynamics”* by Damjan Pfajfar andJohn M. Roberts. Inflation: New Insights for Central Banks, 1st research conference of the Bank of Russia, St Petersburg, Russia, June 6, 2018.
3. SLOBODYAN, S., TRETIAKOV, P. *Disinflation with Learning Agents in Open Economy.* Bank of Russia Research Seminar “Using DSGE models for analysis of macroprudential and monetary policy.” Moscow, Russia, May 16-17, 2018.
4. SLOBODYAN, S., AUDZEI, V. *Sparse Restricted Perception Equilibrium*. Seminar at the European University in St Petersburg, Russia, March 12, 2018.
5. SLOBODYAN, S. *Inflation expectations of Russian Households.* The Roundtable “Central Banking: Past, Present, and Future”, European University in St Petersburg, Russia, January 24, 2018.
6. SLOBODYAN, S. Discussion of *“Evaluation of Central Bank Models: Forecasting and Policy Analysis”* by Francesco Zanetti. Bank of Russia Research Seminar “Macroeconomic Model for Central Banks: Challenges and Perspectives”, Moscow, Russia, November 20, 2017.
7. SLOBODYAN, S., WOUTERS, R. *Adaptive Learning and Survey Expectations of Inflation*. Seminar at UPV/EHU, Bilbao, Spain, May 5, 2017.
8. SLOBODYAN, S., WOUTERS, R. *Adaptive Learning and Survey Expectations of Inflation*. Seminar at the Federal Reserve Board, Federal Reserve Board, Washington D.C., USA, October 2016.
9. SLOBODYAN, S., WOUTERS, R. *Adaptive Learning and Survey Expectations of Inflation*. 2016 Conference on Real-Time Data Analysis, Methods, and Applications, Federal Reserve Bank of Philadelphia, Center for Interuniversity Research and Analysis of Organizations (CIRANO), Centre interuniversitaire de recherche en économie quantitative (CIREQ), Philadelphia, USA, October 2016.
10. SLOBODYAN, S., CHRISTEV, A. *Welfare Losses and Fast Convergence of Adaptive Learning*. 11th International Conference Challenges of Europe: Growth, Competitiveness and Inequality, University of Split, Split, Croatia, May 2015.
11. SLOBODYAN, S. Discussion of “*In Search of a Nominal Anchor: What Drives Inflation Expectations?”* by Carlos Carvalho. Expectations in Dynamic Macroeconomics Models Conference. University of Oregon, Eugene, USA, December 2015.
12. SLOBODYAN, S. *Using the DSGE Model Database*. Seminar on DYNARE Model Database and Its Adaptive Learning Extension, University of Economics, Zagreb, Croatia, February 2013.
13. SLOBODYAN, S.; WOUTERS, R. *Estimating a medium–scale DSGE model with expectations based on small forecasting models.* Conference “Macroeconomic Models for Monetary Policy”, Federal Reserve Bank of San Francisco, USA, March 2009.
14. SLOBODYAN, S.; WOUTERS, R. *Estimating a medium–scale DSGE model with expectations based on small forecasting models.* Joint Lunchtime Seminar of European Central Bank (ECB), Center for Financial Studies (CFS), and Deutsche Bundesbank. October 2008.
15. SLOBODYAN, S.; WOUTERS, R. *Estimating a medium–scale DSGE model with expectations based on small forecasting models.* Conference “Adaptive Learning and Macroeconomic Policy”, Cambridge, UK, September 2008.
16. SLOBODYAN, S.; WOUTERS, R. *Estimating a medium–scale DSGE model with expectations based on small forecasting models.* “Learning Week”, St. Louis, USA, July 2008.
17. SLOBODYAN, S.; WOUTERS, R. *Estimating a medium–scale DSGE model with expectations based on small forecasting models.* CERT seminar, Edinburgh, UK, June 2008.
18. SLOBODYAN, S.; WOUTERS, R. *Learning in an Estimated Medium-Scale DSGE Model.* 8th BoF-CEPR Conference "Expectations and Business Cycle Dynamics", Helsinki, Finland, November 2008.
19. SLOBODYAN, S.; WOUTERS, R. *Learning in an Estimated Medium-Scale DSGE Model.* Chair for Monetary Theory and Policy, Goethe University Frankfurt, April 2008.
20. KOLYUZHNOV, D.; BOGOMOLOVA, A.; SLOBODYAN, S. *Escape Dynamics: A Continuous Time Approximation.* Seminars at National Bank of Belgium, Nottingham University, Queen University of Belfast, and Reading University, 2006.

**J) Disertační, rigorózní práce**

1. SLOBODYAN, S. A. *Welfare consequences of sunspot fluctuations in continuous time economic growth model.* St. Louis: Washington University in St. Louis, 2000. ix, 126 pages. Ph.D. Thesis.

**K) Abstrakta ze sjezdů a sympozií**

1. SLOBODYAN, S. ; WOUTERS, R. *Adaptive learning and survey expectations of inflation*. ECB Conference: Understanding inflation: lessons from the past, lessons for the future. 2016. [http:/www.macfindrobods.eu/files/Slobodyan-wouters.pdf](http://www.macfindrobods.eu/files/files/Slobodyan-wouters.pdf)
2. SLOBODYAN, S. ; WOUTERS, R. *Estimating a medium–scale DSGE model with expectations based on small forecasting models.* Society for Economic Dynamics Annual Meeting. Turkey, Istanbul, July 2-4, 2009. <http://www.economicdynamics.org/meetpapers/2009/paper_654.pdf>
3. SLOBODYAN, S. ; WOUTERS, R. Estimating a medium-scale DSGE model with expectations based on small forecasting models. Praha : Charles University, Center for Economic Research and Graduate Education : Academy of Sciences of the Czech Republic, Economics Institute, 2009. 46 s. (CERGE-EI Research Seminar Series : April 10, 2009). <http://www.cerge-ei.cz/pdf/events/papers/090410_t.pdf>
4. SLOBODYAN, S. ; WOUTERS, R. *Learning dynamics in an estimated medium-sized DSGE model.* Society for Economic Dynamics Annual Meeting. Czech Republic, Prague, June 28-30, 2007.
5. SLOBODYAN, S. ; CHRISTEV, A. *On learnability of E–stable equilibria.* Society for Computational Economics, 12th International Conference on Computing in Economics and Finance. Cyprus, Limassol, June 22-24, 2006. <http://repec.org/sce2006/up.30186.1141164474.pdf>
6. SLOBODYAN, S. ; BOGOMOPLOVA, A. ; KOLYUZHNOV, D. *Stochastic gradient versus recursive least squares learning.* Society for Computational Economics, 12th International Conference on Computing in Economics and Finance. Cyprus, Limassol, June 22-24, 2006. <http://repec.org/sce2006/up.28420.1141162925.pdf>
7. SLOBODYAN, S. *One sector models, indeterminacy, and productive public spending.* Society for Computational Economics, 10th International Conference on Computing in Economics and Finance. Netherlands, Amsterdam, July 8-10, 2004. <http://repec.org/sce2004/up.22750.1078083491.pdf>
8. SLOBODYAN, S. ; ORTMANN, A. *(The Evolution of) Post-Secondary Education: A Computational Model and Experiments.* Society for Computational Economics, 10th International Conference on Computing in Economics and Finance. Netherlands, Amsterdam, July 8-10, 2004.
9. SLOBODYAN, S. *Indeterminacy, sunspots, and development traps.* Society for Computational Economics, 8th International Conference on Computing in Economics and Finance. France, Aix-en-Provence, June 27-29, 2002.
10. SLOBODYAN, S. *Sunspot fluctuations: a way out of a development trap?* Econometric Society 8th World Congress 2000. Washington, Seattle, August 11-16, 2000.
11. SLOBODYAN, S. *Sunspot fluctuations: a way out of a development trap?* Society for Computational Economics, Computational Economics Conference, Boston, MA, 1999. <http://ideas.repec.org/p/sce/scecf9/922.html>.

**L) Účast na řešení grantů (hlavní řešitel)**

1. European Commission FP7 Program, MACFINROBODS *(Integrated Macro-Financial Modelling for Robust Policy Design*). Období řešení projektu:

2014-2017.

1. Global Development Network (GDN) RRC XIV-069 - *Time-Varying Parameters Forecasting with Real-Time Data for Russia*. Období řešení projektu: 2014-2015.
2. Projekt Grantové agentury České republiky 14-29410S - *Důsledky nízké konvergenční rychlosti ve vývoji průměru v modelech s adaptivním učením [Consequences of Low Convergence Speed of the Mean Dynamics in Adaptive Learning Models]*. Období řešení projektu: 2014-2016.
3. Projekt Grantové agentury České republiky P402/11/J018 - *Komparativní přístup k makroekonomickému modelování a analýze politiky: uvedení procesu adaptivního učení [Comparative Approach to Macroeconomic Modeling and Policy Analysis: Introducing Adaptive Learning].* Období řešení projektu:

2011-2013.

1. Projekt Grantové agentury Akademie věd ČR IAA700850902 - *Optimal Human Capital Structure in Two Sector Model with Multiple Types of Human Capital: Generality vs. Specificity*. Období řešení projektu: 2009-2011.
2. Global Development Network Regional Research Competition (GDN) RRC IV-101 - *Linking Educational and Pensions in Transition: A Comparative Study*. Období řešení projektu: 2004-2005.

**Bibliometrická analýza (datum 7. 1. 2019)**

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 Sergey Slobodyan, Ph.D.