Northwestern University Department of Economics

FILIP OBRADOVIĆ

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EDUCATION

Northwestern University
Ph.D. in Economics - 2nd Year *present*
Fields of interest: Econometrics, Applied Microeconomics, Machine Learning
1st Year Sequences: Econometrics, Microeconomics, Macroeconomics
2nd Year Sequences: Advanced Econometrics, Development Economics, Industrial Organization
M.A. in Economics *2020*

University of Belgrade
M.Sc. in Quantitative Finance *2019*
M.Sc. in Econometrics *2018*
B.Sc. in Economics with Honors (valedictorian) *2015*

WORK IN PROGRESS

1. "Bounding Diagnostic Test Sensitivity and Specificity Using a Partially Imperfect Gold Standard"
2. "Media Capture: A Path Towards Authoritarianism in Serbia"
3. "Was the Deflation During the Great Depression Anticipated? Evidence from Newspaper Data"

PROFESSIONAL EXPERIENCE

Research:
Research Assistant, Deutsche Gesellschaft für Internationale Zusammenarbeit *2017-2019*
Teaching:
Teaching Assistant, Northwestern University - Machine Learning Methods in the Social Sciences & Probability and Statistics *2020-2021*
Teaching Assistant, University of Belgrade - Econometrics, Introduction to Econometrics, Elements of Econometrics & Time Series Analysis *2015-2019*

SUMMER SCHOOLS

CEMFI
Machine Learning Methods for Economists *2018*
Topics: Text as data and NLP algorithms in Economics

Technische Universität Dortmund and Universität Bielefeld
Modern Topics in Time Series Analysis *2017*
Topics: Mixed frequency data,state space systems, modeling seasonality, model selection

AWARDS AND SCHOLARSHIPS

Unicredit Crivelli Special Prize (2019), Northwestern University Fellowship (2019), Tsekouras Best Paper Prize (with Veljko Bojović) (2018), Best Economics Student at the University of Belgrade (2016), Valedictorian (2015), Best Undergraduate Student at the Faculty of Economics - Ljubica Škara Vidojević Foundation (2015), Scholarship of the Young Talents "Dositeja" Foundation (2015, 2014), Scholarship of the Serbian Academy of Arts and Sciences (2014), Red Cross Award for the Exceptional Dedication (2014), Scholarship for Exceptionally Gifted Students - Ministry of Education (2014), Scholarship for the Gifted Students in the City of Belgrade (2013), Republic Scholarship (2012)

Interest Summary

While a large fraction of recorded information is found in textual form, economists still often rely only on numerical data. Thus, I am convinced that both theoretical and applied work on using text as data will continue to grow in importance in the economics literature. Consequently, I have decided to allocate a portion of my research portfolio to exploring the use of such sources. I have completed a summer school course on natural language processing algorithms in economics at CEMFI, and I have continued to learn through available general purpose online courses. I am also currently a teaching assistant for an advanced undergraduate machine learning course that focuses on textual analysis at Northwestern University.

I am presently working on two research projects in which the main results hinge on NLP algorithms. In the first I am exploring media capture in Serbia by performing sentiment analysis on newspaper articles relating to non-incumbent politicians. I hope to contribute to the empirical literature on media capture by demonstrating that a novel type of capture may occur. In my second project I am exploring inflationary expectations in the Great Depression and I wish to shed light on whether the general public expected the deflation in 1929 using contemporary newspaper accounts. I intend to contrast the findings with the existing time series as well as narrative approaches in the economics history literature.

Finally, my research interests also include the use of econometrics and statistical decision theory in patient care, which can potentially be well complemented with high-dimensional data techniques found in machine learning.