

Bojana Milošević

Bibliography

Books

1. B. Milošević, Fundamentals of Statistics, textbook (in Serbian), Faculty of Mathematics, Belgrade, 2021. ISBN 978-86-7589-149-9
2. S. Janković, B. Milošević, Elements of financial mathematics, textbook (in Serbian), Faculty of Mathematics, Belgrade, 2017. ISBN 978-86-7589-117-8

Papers in scientific journals

3. D. Aleksić, M. Cuparić, B. Milošević Non-degenerate U-statistics for data missing completely at random with application to testing independence, accepted for publication in Stat (2023), [M21], **IF2021=2.451**
4. B. Milošević, and J. Stanojević. On the estimation of fuzzy stress–strength reliability parameter. Journal of Computational and Applied Mathematics 438 (2024): 115536. doi: 10.1016/j.cam.2023.115536 [M21] **IF2022=2.4**
5. S. Meintanis, B. Milošević, M. Obradović, M. Veljović Goodness-of-fit tests for the multivariate Student-t distribution based on iid data, and for GARCH observations. Journal of Time Series Analysis. (2023) doi: /10.1111/jtsa.12713 [M23] **IF2022=0.9**
6. Ž. Lukić, B. Milošević, Characterization-based approach for construction of goodness-of-fit test for Lévy distribution. Statistics (2023), 1-30, doi: 10.1080/02331888.2023.2238236, [M21], **IF2021=2.346**
7. K. Halaj, B. Milošević, M. Obradović M. D. Jiménez-Gamero Correlation-type goodness-of-fit tests based on independence characterizations, AStA Advances in Statistical Analysis (2023) doi:10.1007/s10182-023-00475-x [M23] **IF2021=1.281**
8. M. Cuparić, B. Milošević To impute or to adapt? Model specification tests' perspective. Statistical Papers (2023),1-19 doi:10.1007/s00362-023-01421-4 [M22] **IF2021=1.523**
9. M. Cuparić, B. Milošević IPCW approach for testing independence. Journal of Nonparametric Statistics (2023) doi: 10.1080/10485252.2023.2185749 [M23] **IF2021=1.012**
10. S. Meintanis, B. Milošević, M. Obradović Bahadur efficiency for certain goodness-of-fit tests based on the empirical characteristic function. Metrika (2022). doi: 10.1007/s00184-022-00891-0, [M23] **IF2021=0.960**
11. W. Ejsmont, B. Milošević, M. Obradović A test for normality and independence based on characteristic function. Statistical Papers, 1-29. (2022), doi: 10.1007/s00362-022-01365-1, [M22] **IF2021=1.523**
12. M. Cuparić, B. Milošević, M. Obradović Asymptotic distribution of certain degenerate V- and U-statistics with estimated parameters, Mathematical Communications (2022) 27(1), 77-100 [M22] **IF2020=1.075**

13. M. Cuparić, B. Milošević, M. Obradović New consistent exponentiality tests based on V-empirical Laplace transforms with comparison of efficiencies, *Revista de la Real Academia de Ciencias Exactas, Físicas y Naturales. Serie A. Matemáticas* (2022) 116, 42 [M21a] **IF2020= 2.169**
14. M. Cuparić, B. Milošević, New characterization based exponentiality tests for randomly censored data, *TEST* (2022) 31(2): 461-487, [M21] **IF2020=2.345**
15. Đ. Petrović, D. Pešić, R. M. Mijailović, B. Milošević Modelling participation in road accidents of drivers with disabilities who use hand controls, *Journal of Transportation Safety & Security* (2022), doi: 10.1080/19439962.2022.2056930 **IF2020=3.000** [M23]
16. J. Allison, B. Milošević, M. Obradović, M. Smuts, Distribution-free goodness-of-fit tests for the Pareto distribution based on a characterization, *Computational Statistics* (2022) 37(1): 403-418, [M23] **IF2020=1.000**
17. B. Milošević, M. D. Jiménez-Gamero, M. V. Alba-Fernández, Quantifying the ratio-plot for the geometric distribution, *Journal of Statistical Computation and Simulation* (2021) 91(11): 2153-2177, [M22] **IF2020=1.424**
18. M. Jovanović, B. Milošević, M. Obradović, Z. Vidović, Inference on Reliability of Stress-Strength Model with Peng-Yan Extended Weibull Distributions (2021) 35(6): 1927–1948 [M22] **IF2020= 0.844**
19. M. D. Jiménez-Gamero, B. Milošević, M. Obradović Exponentiality tests based on Basu characterization. *Statistics* (2021) 54(4): 714-736 [M23] **IF2020=1.051**
20. M. Jovanović, Milošević, M. Obradović, Estimation of stress-strength probability in a multicomponent model based on geometric distribution. *Hacetatepe Journal of Mathematics and Statistics* (2020) 49 (4):1515-1532 [M23] **IF2020=0.929**
21. B. Ivanović, B. Milošević, M. Obradović. Comparison of symmetry tests against some skew-symmetric alternatives in i.i.d. and non-i.i.d.setting. *Computational Statistics and Data Analysis* (2020), 151, 106991 [M22] **IF2020=1.681**
22. V. Božin, B. Milošević, Ya. Yu. Nikitin, and M. Obradović. New characterization based symmetry tests. *Bulletin of the Malaysian Mathematical Sciences Society* (2020) 43(1):297-320, [M21] **IF2020=1.554**
23. E. Amini-Seresht, B. Milošević. New non-parametric tests for independence. *Journal of Statistical Computation and Simulation* (2020) 90(7): 1301-1314, [M22] **IF2020=1.424**
24. S.G. Meintanis, B. Milošević, and M. Obradović. Goodness-of-fit tests in conditional duration models. *Statistical Papers* (2020) 61(1): 123-140, [M21] **IF2020=2.234**
25. M. Cuparić, B. Milošević, Ya. Yu. Nikitin, M. Obradović, Some consistent exponentiality tests based on Puri-Rubin and Desu characterizations. *Applications of Mathematics* (2020) 65:245-255, [M23] **IF2020=0.881**
26. B. Milošević, Asymptotic Efficiency of Goodness-of-fit Tests Based on Too-Lin Characterization. *Communications in Statistics – Simulation and Computation* (2020), 49 (8):2082-2101, [M23] **IF2019=0.651**
27. M. Cuparić, B. Milošević, M. Obradović, New L^2 -type exponentiality tests. *SORT* (2019) 43(1):25-49, [M22] **IF2017=1.344**

28. B. Milošević and M. Obradović. Comparison of efficiencies of some symmetry tests around an unknown centre. *Statistics* (2019) 53(1):43-57, [M23] **IF2018=0.675**
29. B. Milošević and M. Obradović. Characterization based symmetry tests and their asymptotic efficiencies. *Statistics and Probability Letters* (2016) 119:155-162, [M23] **IF2014=0.595**
30. B. Milošević and M. Obradović. New class of exponentiality tests based on U-empirical Laplace transform. *Statistical Papers* (2016) 57(4):977-990, [M22] **IF2017=1.024**
31. B. Milošević and M. Obradović. Some characterization based exponentiality tests and their Bahadur efficiencies. *Publications de l'Institut Mathématique*, 100(114):107-117, 2016. [M23] **IF2014=0.270**
32. B. Milošević, Asymptotic Efficiency of New Exponentiality Tests Based on a Characterization, *Metrika* vol.79(2) (2016):221–236 [M22] **IF2017=0.948**
33. B. Milošević and M. Obradović. Some characterizations of the exponential distribution based on order statistics. *Applicable Analysis and Discrete Mathematics* (2016) 10(2):394-407, [M21] **IF2014=0.860**
34. B. Milošević and M. Obradović. Two-dimensional Kolmogorov-type goodness-of-fit tests based on characterizations and their asymptotic efficiencies. *Journal of Nonparametric Statistics* (2016) 28(2):413-427, [M23] **IF2017=0.630**
35. M. Obradović, M. Jovanović, and B. Milošević. Goodness-of-fit tests for Pareto distribution and their asymptotic efficiencies. *Statistics* (2015) 49(5):1026-1041, [M21] **IF2013=1.594**
36. M. Jovanović, B. Milošević, Ya. Yu. Nikitin, M. Obradović, and K. Yu. Volkova. Tests of exponentiality based on Arnold-Villasenor characterization and their efficiencies. *Computational Statistics and Data Analysis* (2015) 90:100-113, [M21] **IF2014=1.400**
37. M. Obradović, M. Jovanović, B. Milošević, and V. Jevremović. Estimation of $P\{X \leq Y\}$ for geometric-Poisson model. *Hacetatepe Journal of Mathematics and Statistics* (2015) 44(4):949-964, [M23] **IF2013=0.433**
38. M. Obradović, M. Jovanović, and B. Milošević. Optimal unbiased estimates of $P\{X < Y\}$ for some families of distributions. *Metodološki zvezki - Advances in Methodology and Statistics* (2014) 11(1):21-29, [M51]
39. B. Milošević, Ya. Yu. Nikitin, M. Obradović. Bahadur efficiency of EDF based normality tests when parameters are estimated. *Zapiski Nauchnykh Seminarov POMI* (2021) 501:203–217.
Journal of Mathematical Sciences 273.5 (2023): 793-803.

Theses

40. B. Milošević. Asymptotic properties of non-parametric tests based on U-statistics and V-statistics with non-degenerate and weakly degenerate kernel, PhD thesis, Faculty of Mathematics, Belgrade, 2016. [M71]

Software

41. R package *symmetry* published on the CRAN repository (<https://cran.r-project.org/package=symmetry>) implementing various bootstrap symmetry tests for IID data and linear and GARCH model residuals.

Conferences – invited talks

42. **B. Milošević**, On the nonparametric change-point detection for some complex data types, StatMod2023, September 29-30 2023 Bucharest, Romania
43. Ž. Lukić, **B. Milošević**, Change point analysis – the empirical Hankel transform approach GOFCP August 25-29 2022, Kruger Park, South Africa [M32]
44. **B. Milošević**, Nonparametric tests in incomplete data settings, The conference of the Romanian Society for Probability and Statistics April 21-22 2023, Bucharest, Romania [M32]
45. Ž. Lukić, **B. Milošević**, Testing for the equality of matrix distributions in the space of positive semi-definite random matrices, The Complex Data in Econometrics and Statistics Workshop, April 2-4 Limassol, Cyprus [M32]
46. D. Aleksić, **B. Milošević**, Testing multivariate normality in the presence of missing data, CMStatistics 2022 , December 17-19 2022, London, England [M32]
47. M. Cuparić, **B. Milošević**, Independence tests for randomly censored data: novel proposal and the review of recent developments, GOFCP September 2-4 2022, Rennes, France [M32]
48. M. Cuparić, **B. Milošević**, On the IPCW approach for testing independence, ISNPS June 20-25 2022, Paphos, Cyprus [M32]
49. D. Bucalo Jelić, **B. Milošević**, On testing independence of count data, CMStatistics 2021 (virtual), December 18-20 2021, London, England [M32]
50. M. Cuparić, **B. Milošević**, Goodness-of-fit tests for censored data: a look at the past, present and future research, StatMod2021 (virtual), December 3-4 2021 Rouen, France [M32]
51. **B. Milošević** On Bahadur efficiency in goodness of fit testing: A Review of recent results and challenges, International Workshop of Greek Statistical Institute, September 2021. [M32]
52. J. Allison, **B. Milošević** , M. Obradović L. Raubenheimer, M. Smuts New distribution-free goodness-of-fit tests for the Pareto distribution, CMStatistics 2020 (virtual), December 19-21 2020, London, England [M32]
53. M. Cuparić, **B. Milošević**, M. Obradović, New consistent characterization based goodness-of-fit tests, European Meeting of Statisticians, July 22-26 2019, Palermo, Italy.[M32]
54. M. Cuparić, **B. Milošević**, M. Obradović, New consistent goodness-of-fit tests based on V-empirical Laplace transforms, CMStatistics 2018 December 14-16 2018, Pisa, Italy. [M32]
55. **B. Milošević**, Some recent characterization based goodness of fit tests, 20th European Young Statistician Meeting, August 14-18, 2017, Uppsala, Sweden. [M31]

56. **B. Milošević**, M. Obradović, Characterizations of symmetry via central order statistics and the applications to goodness-of-fit testing, CMStatistics 2016, December 9-11, Seville, Spain (2016) [M32]

Conferences – other talks

57. D. Aleksić, M. Cuparić B. Milošević, On the asymptotic properties of non-degenerate U-statistics in the presence of MCAR data, StatMod2023, September 29-30 Bucharest, Romania [M34]
58. A. Batsidis, M.D. Jiménez Gamero, B. Milosević, Goodness of fit for the generalized Poisson distribution based on the probability generating function, 10th Workshop on Applied Probability (IWAP2023), Thessaloniki, Greece, 7-10 June 2023
59. **B. Milošević**, On the empirical probability generating function based goodness-of-fit tests for count data, 2.Susret matematchara Srbije i Crne Gore, Beograd, Srbija [M64]
60. B. Milošević, D. Aleksić, Missing data: the impact on multivariate goodness-of-fit tests, 2.Susret matematchara Srbije i Crne Gore, Beograd, Srbija [M64]
61. M. Cuparić, B. Milošević, Independence tests for randomly censored data (Testovi nezavisnosti za slučajno cenzurisane podatke), December 2022, The twelfth symposium "Mathematics and Applications", Belgrade, Serbia [M64]
62. Ž. Lukić, B. Milošević, On equality of matrix distributions in the space of positive semi-definite random matrices, December 2022, The twelfth symposium "Mathematics and Applications", Belgrade, Serbia [M64]
63. **B. Milošević**, On the role of empirical probability generating function in the goodness-of-fit and independence testing, December 2022, The twelfth symposium "Mathematics and Applications", Belgrade, Serbia [M64]
64. W. Ejsmont, B. Milošević, M. Obradović, Normality tests based on characterization (Testovi normalnosti na osnovu karakterizacije), December 2022, The twelfth symposium "Mathematics and Applications", Belgrade, Serbia [M64]
65. D. Bucalo Jelić, B. Milošević, Testing independence by means of the empirical probability generating function, Congress of young mathematicians, October 2022, Novi Sad, Serbia [M64]
66. **B. Milošević**, Testing independence in incomplete data settings, Congress of young mathematicians, October 2022 Novi Sad, Serbia [M64]
67. B. Ebner, B. Milošević, M.D. Jiménez-Gamero, On approximating eigenvalues of covariance operators with applications to goodness-of-fit tests, CMStatistics 2022, December 17-19 2022, London, England [M34]
68. A. Batsidis, M.D. Jiménez-Gamero, B. Milosevic, Testing for the generalized Poisson distributions, CMStatistics 2022, December 17-19 2022, London, England [M34]
69. W. Ejsmont, B. Milošević, M. Obradović, Test for multivariate normality based on new characterization, CMStatistics 2022, December 17-19 2022, London, England [M34]

70. M. Cuparić, B. Milošević, GOF tests in the case of incomplete sample (Testovi saglasnosti sa raspodelom u slučaju nepotpunog uzorka), December 2021, The eleventh symposium "Mathematics and Applications", Belgrade, Serbia [M64]
71. D. Aleksić, B. Milošević, Impact of different imputation methods on GOF to multivariate normality (Uticaј imputacionih metoda na testove višedimenzionalne normalnosti), December 2021, The eleventh symposium "Mathematics and Applications", Belgrade, Serbia [M64]
72. Ž. Lukić, B. Milošević, About GOF tests to Lévy distribution (O testovima salgasnosti sa Levijevom raspodelom), December 2021, The eleventh symposium "Mathematics and Applications", Belgrade, Serbia [M64]
73. **B. Milošević**, M. Cuparić, Characterization based approach for construction of goodness-of-fit tests: randomly censored data case, New Trends in Mathematical Stochastics, 30 August-3 September 2021, St. Petersburg, Russia [M34]
74. M. Cuparić, B. Milošević, M. Obradović, On the asymptotic efficiency of recent characterization based exponentiality tests of L^2 and L^∞ type, New Trends in Mathematical Stochastics, 30 August-3 September 2021, St. Petersburg, Russia [M34]
75. **B. Milošević**, M. Cuparić, Recent directions in testing exponentiality: the right-censored data case, 8th European Congress of Mathematics (virtual), June 20-26, 2021. Portorož, Slovenia [M34]
76. B. Milošević, M. Cuparić, Univariate goodness-of-fit tests for randomly censored data: tests' adaptation versus data transformation, Applied Statistics, September 20-22 2021, Ribno (virtual), Slovenia. [M34]
77. K. Halaj, B. Milošević, M. Obradović, M.D. Jiménez- Gamero, New class of goodness-of-fit tests based on independence-type characterizations, Applied Statistics, September 20-22 2021, Ribno (virtual), Slovenia. [M34]
78. B. Ivanović, K. Halaj, B. Milošević, D. Subotić, M. Veljović, The impact of missing data imputation procedures on the data topology, Applied Statistics, September 20-22 2021, Ribno (virtual), Slovenia. [M34]
79. Z. Lukić, B. Milošević, M. Obradović, On a fiducial distribution of the reliability parameter of a two-component system with independent exponential distribution (O raspodeli verovanja parametra pouzdanosti dvokomponentnog sistema sa nezavisnim eksponencijalnim raspodelama), SYM-OP-IS, Banja Koviljača, Septembar 2021. [M34]
80. **B. Milošević**, On characterization based goodness-of-fit tests: a review of recent results, StatMod2020 (virtual), November 6-7 2020 Bucharest, Romania [M34]
81. M. Cuparić, B. Milošević, New characterization based goodness-of-fit tests for randomly censored data, CMStatistics 2020 (virtual), December 19-21, London, England [M34]
82. M. Jovanović, B. Milošević, M. Obradović, Estimation of stress-strength parameter for multicomponent geometric model, The tenth symposium "Mathematics and Applications", Decembar 6-7. 2019, Faculty of Mathematics, Belgrade, Serbia. [M64]
83. M. Cuparić, B. Milošević, Ya. Yu. Nikitin, M. Obradović, Novi testovi eksponencijalnosti ω^2 tipa (New ω^2 type exponentiality tests), The tenth symposium "Mathematics and Applications", Decembar 6-7. 2019, Faculty of Mathematics, Belgrade, Serbia. [M64]

84. **B. Milošević**, Testing uniformity-characterization based approach, Mathematical Meeting of Serbia and Montenegro, October 11-14 2019, Budva, Montenegro. [M34]
85. M. Cuparić, B. Milošević, M. Obradović, New class of suprem-type exponentiality tests based on V-empirical Laplace transforms and Puri-Rubin characterization, 21st European Young Statistician Meeting, July 29–August 2, 2019, Belgrade, Serbia.[M31]
86. B. Ivanović, B. Milošević, M. Obradović, Comparison of symmetry tests in i.i.d. and non-i.i.d. setting, European Meeting of Statisticians, July 22-26 2019, Palermo, Italy. [M32]
87. Đ. Petrović, D. Pešić, B. Milošević, R. Mijajlović, 2019. Istraživanje propusta učesnika u saobraćaju i okolnosti nastanka saobraćajnih nezgoda sa autonomnim vozilima u raskrsnici (Investigating the mistakes of participants in traffic and the circumstances of traffic accidents with autonomus vehicles at the intersection), XIV International conference "Road saffety at local communities", Apri 10 – April 13 2019 , Proceedings - Book 2, 271–280, ISBN 978-86-7020-419-5 [M33]
88. M. Cuparić, **B. Milošević**, M. Obradović, Novi načini za konstrukciju postojanih testova eksponencijalnosti (New ways of constructing consistent exponentiality tests), The ninth symposium "Mathematics and Applications", November 30 – December 1 2018 Faculty of Mathematics, Belgrade, Serbia. [M64]
89. B. Milošević, M. Minić, M. Obradović, Testovi saglasnosti sa stepenom raspedlom koji koriste Puri-Rubin karakterizaciju zasnovani na uzorku rangiranih skupova (Goodness-of-fit tests that use the Puri-Rubin characterizations based on ranked set samples), The ninth symposium "Mathematics and Applications", November 30 – December 1 2018 Faculty of Mathematics, Belgrade, Serbia. [M64]
90. **B. Milošević**, M. Obradović, Goodness-of-fit tests in conditional duration models, XIV Serbian Mathematical congress, May 16-19. 2018, Kragujevac, Serbia. [M34]
91. M. Jovanović, B. Milošević, M. Obradović, Z. Vidović, Estimation of stress-strength parameter for a new Weibull distribution, XIV Serbian Mathematical congress, May 16-19. 2018, Kragujevac, Serbia. [M34]
92. A. Kostić, B. Milošević, M. Obradović, Goodness-of-fit tests for the exponential distribution based on U-empirical kernel density estimators, XIV Serbian Mathematical congress, May 16-19. 2018, Kragujevac, Serbia. [M34]
93. M. Cuparić, B. Milošević, M. Obradović, L^2 -type exponentiality tests based on V-empirical Laplace transform and Puri-Rubin characterization, XIV Serbian Mathematical congress, May 16-19. 2018, Kragujevac, Serbia. [M34]
94. **B. Milošević**, M. Obradović, Comparison of efficiencies of some symmetry tests around an unknown center, XIV Serbian Mathematical congress, May 16-19. 2018, Kragujevac, Serbia. [M34]
95. **B. Milošević**, Testovi uniformnosti i neke primene (Uniformity tests and some applications), The eight Symposium "Mathematics and Applications", Belgrade, Serbia (2017) [M64]

96. B. Milošević, M. Obradović, Efficiencies of symmetry tests around unknown center, Symposium on Probability Theory and Random Processes, June 5-9 2017, Saint Petersburg, Russia. [M34]
97. **B. Milošević**, M. Obradović, Testovi simetrije zasnovani na novim karakterizacijama (Symmetry tests based on new characterizations), The seventh symposium "Mathematics and Applications", November 4-5. 2016, Faculty of Mathematics, Belgrade, Serbia. [M64]
98. **B. Milošević**, M. Obradović, Testovi eksponencijalnosti zasnovani na empirijskim Laplasovim transformacijama (Exponentiality tests based on empirical Laplace transforms), The sixth symposium "Mathematics and Applications", 16-17. October 2015, Faculty of Mathematics, Belgrade, Serbia. [M64]
99. B. Milošević, M. Obradović, Some characterization based exponentiality tests and their Bahadur efficiencies, The 7th International Conference on Probability and Statistics, June 29 – July 3 2015, Smolenice, Slovakia. [M34]
100. **B. Milošević**, M. Obradović, Some goodness of fit tests based on U-empirical Laplace transforms, The 7th International Conference on Probability and Statistics, June 29 – July 3 2015, Smolenice, Slovakia. [M34]
101. V. Jevremović, B. Milošević, M. Obradović, Karakterizacije raspodela verovatnoća s posebnim osvrtom na eksponencijalnu raspodelu (Characterizations of probability distributions with an emphasis on the exponential distribution), The fifth symposium "Mathematics and Applications", October 17-18. 2014, Faculty of Mathematics, Belgrade, Serbia. [M64]
102. Z. Vidović, B. Milošević, M. Obradović, K. Ilijević, Tests of normality and their sensitivity against particular alternatives, Applied statistics, September 21-24 2014, Ribno(Bled), Slovenia. [M34]
103. V. Božin, V. Lekić, B. Milošević, M. Obradović, Testiranje konzistentnosti vremenski homogenih markovljevskih modela za cene akcija sa konkretnim podacima (Testing consistency of time-homogeneous Markovian stock price models on real data), XLI SYM-OP-IS, Divčibare, September 16-19. 2014, 648–652. [M63]
104. **B. Milošević**, The Ruin Time for The Sum of Two Compound Poisson, XIII Serbian mathematical congress, May 22-25 2014, Vrnjačka Banja, Serbia. [M34]
105. M. Obradović, M. Jovanović, **B. Milošević**, Optimal unbiased estimates of $P\{X < Y\}$, Applied statistics, September 22-25 2013, Ribno(Bled), Slovenia. [M34]

Conferences – posters

106. B. Milošević, K. Halaj, On the characterization-based GOF tests for geometric distribution, IMS International Conference on Statistics and Data Science (ICSDS), December 13-16, 2022, Florence, Italy
107. S. Meintanis, B. Milošević, M. Obradović, M. Veljović, Goodness-of-fit tests for the multivariate Student-t distribution and their application in finance, IMS International Conference on Statistics and Data Science (ICSDS), December 13-16, 2022, Florence, Italy

108. **M. Cuparić**, B. Milošević, Ya.Yu. Nikitin, M. Obradović, Some consistent exponentiality tests based on Puri-Rubin and Desu characterizations, Analytical Methods in Statistics, September 16-19 2019, Liberec, Czechia. [M34]
109. **B. Milošević**, **M. Obradović**, Characterization based symmetry tests and their asymptotic efficiencies, Analytical Methods in Statistics, November 10-13 2015, Prague, Czechia. [M34] (best poster award)