Margarita Grushanina

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🌐 https://margotgrush.github.io/

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Employment History

2014 – present	**Economist/Quantitative Analyst**, Erste Group Bank AG, Research Department (Vienna, Austria).
2011 – 2013	**Bank Analyst**, Erste Group Bank AG, International Business Department (Vienna, Austria).
2007 – 2011	**Data Analyst**, Erste Group Bank AG, Strategic Risk Management Department (Vienna, Austria).
2006	**Researcher**, United Nations Industrial Development Organisation (UNIDO), Strategic Research and Economics Branch (Vienna, Austria).
2005	**Intern**, United Nations Industrial Development Organisation (UNIDO), Strategic Research and Economics Branch (Vienna, Austria).
2004 – 2005	**Assistant Lecturer**, Saint Petersburg State University, Department of Economics (Saint Petersburg, Russia).

Education

2016 – present	**Doctoral programme**, Vienna University of Economics and Business. Institute of Quantitative Economics, Institute of Mathematics and Statistics (Vienna, Austria). Advisors: Sylvia Frühwirth-Schnatter and Alfred Stiassny Research areas: *factor models, mixture models, Bayesian nonparametrics, adaptive MCMC*
2001 – 2004	**Candidate of Science (equivalent to PhD)** in Mathematical Methods in Economics, Saint Petersburg State University (Saint Petersburg, Russia). Advisor: Galina Chernova
1996 – 2001	**Diploma studies** in Mathematical Methods in Economics, Saint Petersburg State University (Saint Petersburg, Russia). Grade: with honors. Advisor: Andrey Kudryavtsev

Schools and Trainings

Nov 2021	**Tutor-Led Hybrid Training Course "Machine Learning Training for Industry"**, Mind Project and Newton Gateway to Mathematics, University of Cambridge (Cambridge, UK). Instructor: Simon Walkowiak (UCL and Mind Project)
Aug 2018	**Summer School "Uncertainty Quantification for PDEs: Numerical Analysis and Scientific Computing"**, ETH Zürich (Zürich, Switzerland). Instructors: A. Barth (Uni Stuttgart), A. Cohen, G. Migliorati (Sorbonne), H. Harbrecht (Uni Basel), C. Jerez-Hanckes (PUC Santiago), S. Mishra (ETH Zürich), C. Schwab (ETH Zürich), B. Sudret (ETH Zürich).
Jul 2018	**Summer School "Machine Learning Methods and Data Analytics in Risk and Insurance**, Vienna University of Technology (Vienna, Austria). Instructors: Gareth Peters (Heriot-Watt University), Pavel Shevchenko (Macquarie University).

Publications

1. **Grushanina**, **M.**, & Frühwirth-Schnatter, S. (2021). Bayesian Infinite Factor Models with Non-Gaussian Factors. In *JSM Proceedings, International Society for Bayesian Analysis (ISBA)* (pp. 396–415). Alexandria, VA: American Statistical Association.

Presentations, Conferences and Seminars

Contributed Presentations

Sep 2022		*Mixture of Factor Analysers and Adaptive Telescoping Sampler for Automatic Inference on Number of Clusters and Factors*, ESOBE 2022 (Salzburg, Austria).
Apr 2022		*Mixture of Factor Analysers and Adaptive Telescoping Sampler for Automatic Inference on Number of Clusters and Factors*, BNP 2022 Networking Workshop (Nicosia, Cyprus).
Aug 2021		*Bayesian Infinite Factor Models with Non-Gaussian Factors*, Joint Statistical Meetings 2021 (virtual).
Jul 2021		*Bayesian Infinite Factor Models with Non-Gaussian Factors*, 2021 ISBA World Meeting (virtual).

Posters

Jun 2022		*Mixture of Factor Analysers and Adaptive Telescoping Sampler for Automatic Inference on Number of Clusters and Factors*, 2022 ISBA World Meeting (Montreal, Canada).
Jun 2021		*Bayesian Infinite Factor Models with Non-Gaussian Factors*, 2021 ISBA World Meeting (virtual).

Seminars

Dec 2021		*Bayesian Infinite Factor Models with Non-Gaussian Factors*, Center for Econometrics and Business Analytics (CEBA) Research Seminar (virtual).

Teaching

Insurance Mathematics		Saint Petersburg State University, WS 2004/2005

Awards and Funding

Apr 2022		**Travel grant**, BNP 2022 networking event.
Sep 2022		**Travel grant**, ESOBE 2022 conference.

Languages

English		fluent, native speaker proficiency (Cambridge CPE certificate)
German		fluent, full professional proficiency
French		advanced (C1)
Russian		native speaker

Computer Skills

R, Python (NumPy, SciPy, sklearn, statsmodels, matplotlib), MATLAB, LaTeX

Memberships

Member of the International Society for Bayesian Analysis (ISBA), American Statistical Association (ASA).