Margarita Grushanina

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https://margotgrush.github.io/

in http://linkedin.com/in/margotgrushanina



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).

Researcher, United Nations Industrial Development Organisation (UNIDO), Strategic Research and Economics Branch (Vienna, Austria).

Intern, United Nations Industrial Development Organisation (UNIDO), Strategic Research and Economics Branch (Vienna, Austria).

2004 – 2005 Lecturer, Saint Petersburg State University, Department of Economics (Saint Petersburg, Russia).

Education

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

Dissertation: Bayesian Methods for Unsupervised Data Analysis in Application to Data Sets

Dissertation: Bayesian Methods for Unsupervised Data Analysis in Application to Data Sets Exhibiting Non-Gaussianity.

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

Jun 2023 Workshop "Causal Inference: Concepts, Tools and Practice", Vienna University of Economics and Business (Vienna, Austria).

Instructors: Susanne Strohmaier, Michael Kammer (Medical University of Vienna)

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).

Schools and Trainings (continued)

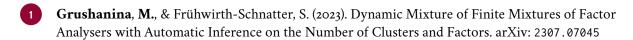
Jul 2018

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

Preprints



Conference Proceedings

Grushanina, M., & Frühwirth-Schnatter, S. (2021). Bayesian infinite factor models with non-Gaussian factors. In *JSM Proceedings, International Society for Bayesian Analysis (ISBA) Section* (pp. 396–415). Alexandria, VA: American Statistical Association.

Presentations, Conferences and Seminars

Invited Presentations

Dec 2022

Dynamic Mixture of Finite Mixtures of Factor Analysers with Automatic Inference on Number of Clusters and Factors, 15th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics) 2022 (London, UK).

Contributed Presentations

Sep 2022 Dynamic Mixture of Finite Mixtures of Factor Analysers with Automatic Inference on Number of Clusters and Factors, European Seminar on Bayesian Econometrics (ESOBE) 2022, Young Researcher Session (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 Rayesian Infinite Factor Models with Non-Gaussian Factors, Joint Statistical Meetings 2021 (virtual).

Jul 2021 Rayesian 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

1996-2001 Merit-based scholarship for undergraduate studies awarded by Saint Petersburg State University.

Languages

French advanced (C1), very confident in reading and writing, slightly less in speaking

Russian native speaker

Computer Skills

R, Python (NumPy, SciPy, sklearn, statsmodels, matplotlib), MATLAB, Stata, Mathematica, Lander R, Python (NumPy, SciPy, sklearn, statsmodels, matplotlib), MATLAB, Stata, Mathematica, Lander R, Python (NumPy, SciPy, sklearn, statsmodels, matplotlib), MATLAB, Stata, Mathematica, Lander R, Python (NumPy, SciPy, sklearn, statsmodels, matplotlib), MATLAB, Stata, Mathematica, Lander R, Python (NumPy, SciPy, sklearn, statsmodels, matplotlib), MATLAB, Stata, Mathematica, Lander R, Lander R

Memberships

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