Margarita Grushanina

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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

- 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 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.

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).