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

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 (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

Sep 2022   **Travel grant**, ESOBE 2022 conference.

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).