

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

- 2018 – 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 Stiasny
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) 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 (ESOB) 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  *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).