Agnieszka Borowska

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Contact Information

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Research Interests

Bayesian Methods, State Space Models, Sequential Monte Carlo, Simulation Techniques, Rare Events Estimation

Current Position

University of Glasgow, UK — from May 2018
Postdoctoral researcher in Statistics (with Prof. Dirk Husmeier),
Position within the SofTMech Centre (an EPSRC centre for Multiscale Soft Tissue Mechanics)

Education

VU Amsterdam, The Netherland, — Jul. 2019
Ph.D. in Econometrics,
Supervisors: Prof. Siem Jan Koopman and Dr Lennart. Hoogerheide

Tinbergen Institute and **VU Amsterdam**, The Netherlands — Aug. 2015
M.Phil., *major:* Econometrics, *minor:* Macroeconomics

University of Warsaw, Poland — Sep. 2013
Faculty of Mathematics, Informatics and Mechanics
B.Sc. in Mathematics, *minor:* Probability Theory

Warsaw School of Economics, Poland — Jan. 2012
M.Sc. in Economics, *major:* Macroeconomic Analysis

Warsaw School of Economics, Poland — Jul. 2009
B.Sc. in Economics, *major:* Macroeconomic Analysis,
minor: Computational and Optimisation Methods in Decision Making

Visits and exchanges

University of Edinburgh, UK — Apr. 2017 – Jun. 2017
Postgraduate Research Visit at the School of Mathematics,
Host Supervisor: Prof. Ruth King

University of Göttingen, Germany — Sep. 2010 – Feb. 2011
Faculty of Economics and Business Administration
M.Sc. programme, exchange within the Erasmus Programme

Publications

Journals

Partially Censored Posterior for Robust and Efficient Risk Evaluation,
with Lennart Hoogerheide, Siem Jan Koopman and Herman K. van Dijk,
Journal of Econometrics, 2019 (forthcoming)

Time-varying Combinations of Bayesian Dynamic Models and Equity Momentum Strategies,
with Nalan Baştürk, Stefano Grassi, Lennart Hoogerheide and Herman K. van Dijk,
Journal of Econometrics, 2018

Bayesian Dynamic Modeling of High-Frequency Integer Price Changes,
with István Barra and Siem Jan Koopman,
Journal of Financial Econometrics, 2018

Conferences

Massive Dimensionality Reduction for the Left Ventricular Mesh,
with Lukasz Romaszko, Alan Lazarus, Hao Gao, Xiaoyu Luo and Dirk Husmeier,
Proceedings of the International Conference on Statistics: Theory and Applications, 2019

Direct Learning Left Ventricular Meshes from CMR Images,
with Lukasz Romaszko, Alan Lazarus, Hao Gao, Xiaoyu Luo and Dirk Husmeier,
Proceedings of the International Conference on Statistics: Theory and Applications, 2019

WORKING PAPERS	*Bayesian Risk Forecasting for Long Horizons*, with Lennart Hoogerheide and Siem Jan Koopman	
	Semi-Complete Data Augmentation for Efficient State Space Model Fitting, with Ruth King	
	Gaussian process enhanced semi-automatic ABC: parameter inference in a stochastic differential equation system for chemotaxis, with Diana Giurghita and Dirk Husmeier	
ONGOING RESEARCH	*Bayesian Optimisation for Left Ventricle Biomechanical Models*, with Dirk Husmeier, Hao Gao and Xiaoyu Luo	
	Bayesian Risk Evaluation for State-Space Models, with Lennart Hoogerheide and Siem Jan Koopman	
CONFERENCE AND SEMINAR PRESENTATIONS ([P]–POSTER)	**10th European Seminar on Bayesian Econometrics [P]** (scheduled), St Andrews, UK	2–3 Sep. 2019
	International Conference on Statistics: Theory and Applications (scheduled), Lisbon, Portugal	13–14 Aug. 2019
	39th International Symposium on Forecasting, Thessaloniki, Greece	16–19 Jun. 2019
	Workshop on Uncertainty Quantification for Cardiac Models [P], Cambridge, UK	5–7 Jun. 2019
	Cside 2018 Conference, Glasgow, UK	26 Nov. 2018
	2nd Joint Liverpool-Glasgow Maths Healthcare Centre Meeting, Liverpool, UK	30 Aug. 2018
	4th Bayesian Young Statisticians Meeting, Warwick, UK	02 – 03 Jul. 2018
	12th Netherlands Econometric Study Group Meeting [P], Amsterdam, The Netherlands	25 May 2018
	1st Bayes Comp [P], Barcelona, Spain	26– 28 Mar. 2018
	10th International Conference of the ERCIM WG on Computational and Methodological Statistics [P], London, UK	16– 18 Dec. 2017
	8th European Seminar on Bayesian Econometrics, Maastricht, The Netherlands	26–27 Oct. 2017
	Sequential Monte Carlo Workshop 2017 [P], Uppsala, Sweden	30 Aug. – 1 Sep. 2017
	1st International Conference on Econometrics and Statistics, Hong Kong	15–17 Jun. 2017
	Statistics Seminar Series of the School of Mathematics, Edinburgh, UK	19 May 2017
	10th International Conference on Computational and Financial Econometrics, Seville, Spain	9–11 Dec. 2016
	3rd Bayesian Young Statisticians Meeting, Florence, Italy	20–21 Jun. 2016
	11th Netherlands Econometric Study Group Meeting [P], Leuven, Belgium	17–18 Jun. 2016
	TI Ph.D. Lunch Seminar, Amsterdam, The Netherlands	24 May 2016
	Econometrics Brown Bag Seminar, Amsterdam, The Netherlands	21 Jan. 2016

Travel Grants and Scholarships

IIF travel award grant to attend ISF 2019 and the forecasting summer school
International Institute of Forecasters — Mar. 2019

Cside 2018 1st place prize
(2 subcompetitions for SDE models) — Nov. 2018

ISBA travel award to attend BAYSM 2018 — Apr. 2018

SMC2017 scholarship to attend the workshop and the intensive course — Aug. 2017

Tinbergen Institute merit-based scholarship
Tinbergen Institute, full scholarship, first and second year — Sep. 2013 – Aug. 2015

Student Exchange Scholarship
Warsaw School of Economics, the LLP Erasmus — Sep. 2010 – Feb. 2011

Scholarship for excellent academic achievements
Warsaw School of Economics — Oct. 2007 – Sep. 2010

Teaching Experience

University of Glasgow, UK
Honours and MSc Projects supervision (Statistics) — 2018/2019
Co-supervision with Dirk Husmeier

VU Amsterdam, the Netherlands
Econometrics II (B.Sc. course) — Feb. – Mar. 2017
Teaching Assistant of Lennart Hoogerheide

Business Mathematics (B.Sc. course, evaluation: 3.8/5) — Sep. – Oct. 2016

Business Statistics (B.Sc. course, evaluation: 4.1/5) — Feb. – Mar. 2016

Tinbergen Institute, Amsterdam, the Netherlands
Advanced Econometrics II (M.Phil. course, evaluation: 4.1/5) — Jan. – Feb. 2015
Teaching Assistant of Kees Jan van Garderen

Measure Theory and Stochastic Processes (M.Phil. course, evaluation: 4.2/5) — Sep. – Oct. 2014
Teaching Assistant of Peter J. C. Spreij

Professional and Research Experience

University of Warsaw, Poland
Researcher — Feb. 2012 – Sep. 2014
Pension system reform modelling within the OLG framework under time inconsistency; welfare analysis of various fiscal closures; numerical model solving in Fortran; paper writing and editing.

Civil Development Forum, Warsaw, Poland
Internship in the Analytical Department — Jul. 2010
Analysis of the privatisation process in Poland; comparison of fiscal policy rules in selected EU countries; development of a database on fiscal stability reforms in the EU.

National Bank of Poland, Warsaw, Poland
Internship in the Economics Institute, Monetary Policy Strategy Bureau — Aug. 2009
Comparison and evaluation of the communication tools and institutional solutions implemented in selected central banks worldwide.

Additional Courses and Trainings

Forecasting Summer School
Thessaloniki, Greece — Jun. 2019
Probabilistic forecasting (scoring rules, combining predictive distributions)

Scalable Bayesian Inference
Edinburgh, UK — Jun. 2018
Scalable algorithms for large datasets (embarrassingly parallel MCMC, approximate MCMC), scalable Bayesian methods for very high-dimensional data analysis

Workshop on Machine Learning Models and Methods for Econometricians
Maastricht, The Netherlands — Oct. 2017
Gaussian processes, distributed and subsampling MCMC, variational Bayes, deep ;earning

Intensive PhD level course on Sequential Monte Carlo Methods
Uppsala University, Sweden — Aug. 2017
Particle MCMC, high-dimensional filtering, SMC for probabilistic graphical models and probabilistic programming

Reading Group on Bayesian Nonparametrics
University of Edinburgh, UK — May – Jun. 2017
Introduction to Dirichlet process and their mixtures, Bayesian nonparamteric regression

Course on High Performance Computing
VU Amsterdam, The Netherlands — Oct. 2016
Basics of Unix and cluster computing, Hadoop and data analytics, GPU programming, HPC cloud

Summer School in Applied Macroeconomics
University of Salento, Lecce, Italy — Jul. 2012
Programming in Matlab, VAR for monetary policy, state space models and the Kalman Filter

Computer Skills

Strong experience in MATLAB, Fortran, R

Experience with Python, C, PHP, Visual Basic, SQL, BUGS/JAGS

Familiarity with EViews, Stata, SPSS

Other: LaTeX, Linux, GitHub, SVN

Foreign Languages

Polish (native), English (fluent), German (good command),
Russian (intermediate), French (basic), Dutch (basic)

Referees

Prof. Siem Jan Koopman
The Department of Econometrics
Vrije Universiteit Amsterdam, e-mail: s.j.koopman@vu.nl

Dr Lennart Hoogerheide
The Department of Econometrics
Vrije Universiteit Amsterdam, e-mail: l.f.hoogerheide@vu.nl

Prof. Ruth King
The School of Mathematics,
The University of Edinburgh, e-mail: ruth.king@ed.ac.uk

Prof. Herman K. van Dijk
Econometric Institute,
Erasmus University Rotterdam, e-mail: hkvandijk@ese.eur.nl