Agnieszka Borowska

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Contact Information

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Research Interests

Bayesian Methods, Time Series Analysis, Sequential Monte Carlo, Simulation Techniques, Risk Evaluation

Education

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

VU Amsterdam, The Netherlands, — Sep. 2015 – Summer 2018 (expected)
Ph.D. in Econometrics,
Supervisors: Prof. Siem Jan Koopman and Dr Lennart F. Hoogerheide

Tinbergen Institute and **VU Amsterdam**, The Netherlands — Sep. 2013 – Aug. 2015
M.Phil., *major:* Econometrics, *minor:* Macroeconomics

University of Warsaw, Poland — Oct. 2009 – Sep. 2013
Faculty of Mathematics, Informatics and Mechanics
B.Sc. in Mathematics, *minor:* Probability Theory

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

Warsaw School of Economics, Poland — Oct. 2009 – Jan. 2012
M.Sc. in Economics, *major:* Macroeconomic Analysis

Warsaw School of Economics, Poland — Oct. 2006 – Jul. 2009
B.Sc. in Economics, *major:* Macroeconomic Analysis,
minor: Computational and Optimisation Methods in Decision Making

Ongoing Research

Bayesian Risk Evaluation for Long Horizons,
Job Market Paper

Semi-Complete Data Augmentation,
with Ruth King

Partially Censored Posterior,
with Lennart Hoogerheide and Siem Jan Koopman

Bayesian Risk Evaluation for State-Space Models,
with Lennart Hoogerheide and Siem Jan Koopman

Under revision

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

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

Conference and Seminar Presentations

8th European Seminar on Bayesian Econometrics, Maastricht, The Netherlands — 26– 27 Oct. 2017

Sequential Monte Carlo Workshop 2017, 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, The 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, 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

Teaching Experience

VU Amsterdam, the Netherlands

Econometrics II (B.Sc. course) — Feb. – Mar. 2017
Teaching Assistant of Lennart F. 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
Modelling of the pension system reform with time inconsistency within the OLG framework; welfare analysis of various fiscal closures, constructing of the theoretical model and developing of its numerical solution – intensive programming in Fortran; writing extensive papers and carrying out literature reviews.

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

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

Reading Group on Bayesian Nonparametrics
University of Edinburgh, the 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
Introduction to Unix and cluster computing, basics of Hadoop and data analytics, GPU programming, HPC cloud.

Summer School in Applied Macroeconomics
University of Salento, Lecce, Italy — Jul. 2012
Programming in Matlab, VAR analysis of monetary policy, state space models and the Kalman Filter, applications (time-varying VARs and estimation of DSGE models).

SCHOLARSHIPS	**SMC2017 scholarship to attend the workshop and the intensive course** SMC2017 organizing committee, 15,000 SEK.	Aug. 2017
	Tinbergen Institute merit-based scholarship Tinbergen Institute, full scholarship, first and second year, 30,000 EUR	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

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 (advanced),
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`