

CONTACT INFORMATION	Vrije Universiteit Amsterdam Department of Econometrics and Operational Research De Boelelaan 1105 1081HV Amsterdam	E-mail: a.borowska@vu.nl Website: aborowska.github.io Mobile: +31 6 16 028 686
RESEARCH INTERESTS	Bayesian Methods, Time Series Analysis, Sequential Monte Carlo, Simulation Techniques, Risk Evaluation	
EDUCATION	University of Edinburgh , UK, Postgraduate Research Visit at the School of Mathematics, Host Supervisor: Prof. Ruth King	Apr. 2017 – Jun. 2017
	VU Amsterdam , The Netherlands, Ph.D. in Econometrics, Supervisors: Prof. Siem Jan Koopman and Dr Lennart F. Hoogerheide	Sep. 2015 – Summer 2018 (expected)
	Tinbergen Institute and VU Amsterdam , The Netherlands M.Phil., <i>major</i> : Econometrics, <i>minor</i> : Macroeconomics	Sep. 2013 – Aug. 2015
	University of Warsaw , Poland Faculty of Mathematics, Informatics and Mechanics B.Sc. in Mathematics, <i>minor</i> : Probability Theory	Oct. 2009 – Sep. 2013
	University of Göttingen , Germany Faculty of Economics and Business Administration M.Sc. programme, exchange within the Erasmus Programme	Sep. 2010 – Feb. 2011
	Warsaw School of Economics , Poland M.Sc. in Economics, <i>major</i> : Macroeconomic Analysis	Oct. 2009 – Jan. 2012
	Warsaw School of Economics , Poland B.Sc. in Economics, <i>major</i> : Macroeconomic Analysis, <i>minor</i> : Computational and Optimisation Methods in Decision Making	Oct. 2006 – Jul. 2009
ONGOING RESEARCH	<i>Bayesian Risk Evaluation for Long Horizons,</i> Job Market Paper <i>Semi-Complete Data Augmentation,</i> with Ruth King <i>Partially Censored Posterior,</i> with Lennart Hoogerheide and Siem Jan Koopman <i>Bayesian Risk Evaluation for State-Space Models,</i> with Lennart Hoogerheide and Siem Jan Koopman	
UNDER REVISION	<i>Time-varying Combinations of Bayesian Dynamic Models and Equity Momentum Strategies,</i> with Nalan Baştürk, Stefano Grassi, Lennart Hoogerheide and Herman K. van Dijk, revision for Journal of Econometrics <i>Bayesian Dynamic Modeling of High-Frequency Integer Price Changes,</i> 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, 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	
	<i>Econometrics II</i> (B.Sc. course)	Feb. – Mar. 2017
	Teaching Assistant of Lennart F. Hoogerheide	
	<i>Business Mathematics</i> (B.Sc. course, evaluation: 3.8/5)	Sep. – Oct. 2016
	<i>Business Statistics</i> (B.Sc. course, evaluation: 4.1/5)	Feb. – Mar. 2016
	Tinbergen Institute , Amsterdam, the Netherlands	
	<i>Advanced Econometrics II</i> (M.Phil. course, evaluation: 4.1/5)	Jan. – Feb. 2015
PROFESSIONAL AND RESEARCH EXPERIENCE	Teaching Assistant of Kees Jan van Garderen	
	<i>Measure Theory and Stochastic Processes</i> (M.Phil. course, evaluation: 4.2/5)	Sep. – Oct. 2014
	Teaching Assistant of Peter J. C. Spreij	
	University of Warsaw , Poland	
	<i>Researcher</i>	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	
	<i>Internship in the Analytical Department</i>	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.	
ADDITIONAL COURSES AND TRAININGS	National Bank of Poland , Warsaw, Poland	
	<i>Internship in the Economics Institute, Monetary Policy Strategy Bureau</i>	Aug. 2009
	Comparison and evaluation of the communication tools and institutional solutions implemented in selected central banks worldwide.	
	Workshop on Machine Learning Models and Methods for Econometricians	
	Maastricht, The Netherlands	Oct. 2017
	Gaussian Processes, Distributed and Subsampling MCMC, Variational Bayes, Deep Learning	
	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, UK	May – Jun. 2017
	Introduction to Dirichlet process and their mixtures, Bayesian nonparametric 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	

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: <code>s.j.koopman@vu.nl</code>	
	Dr Lennart Hoogerheide The Department of Econometrics Vrije Universiteit Amsterdam, e-mail: <code>l.f.hoogerheide@vu.nl</code>	
	Prof. Ruth King The School of Mathematics, The University of Edinburgh, e-mail: <code>ruth.king@ed.ac.uk</code>	