

CONTACT INFORMATION	University of Glasgow School of Mathematics and Statistics University Place Glasgow G12 8QQ	E-mail: Agnieszka.Borowska@glasgow.ac.uk Website: aborowska.github.io
RESEARCH INTERESTS	Bayesian methods, Monte Carlo methods, state space models, computational statistics, rare events	
CURRENT POSITION	University of Glasgow, UK Postdoctoral researcher in Statistics (with Prof. Dirk Husmeier), Position within the SoftMech Centre (an EPSRC centre for Multiscale Soft Tissue Mechanics)	from May 2018
EDUCATION	VU Amsterdam , The Netherlands, Ph.D. in Econometrics, Supervisors: Prof. Siem Jan Koopman and Dr Lennart. Hoogerheide	Jul. 2019
	Tinbergen Institute and VU Amsterdam , The Netherlands M.Phil., <i>major</i> : Econometrics, <i>minor</i> : Macroeconomics	Aug. 2015
	University of Warsaw , Poland Faculty of Mathematics, Informatics and Mechanics B.Sc. in Mathematics, <i>minor</i> : Probability Theory	Sep. 2013
	Warsaw School of Economics , Poland M.Sc. in Economics, <i>major</i> : Macroeconomic Analysis	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	Jul. 2009
VISITS AND EXCHANGES	University of Edinburgh , UK Postgraduate Research Visit at the School of Mathematics, Host Supervisor: Prof. Ruth King	Apr. 2017 – Jun. 2017
	University of Göttingen , Germany Faculty of Economics and Business Administration M.Sc. programme, exchange within the Erasmus Programme	Sep. 2010 – Feb. 2011
PUBLICATIONS	<p>JOURNALS</p> <p><i>Partially Censored Posterior for Robust and Efficient Risk Evaluation</i>, with Lennart Hoogerheide, Siem Jan Koopman and Herman K. van Dijk, <i>Journal of Econometrics</i>, 2019 (forthcoming)</p> <p><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, <i>Journal of Econometrics</i>, 2018</p> <p><i>Bayesian Dynamic Modeling of High-Frequency Integer Price Changes</i>, with István Barra and Siem Jan Koopman, <i>Journal of Financial Econometrics</i>, 2018</p> <p>CONFERENCES</p> <p><i>Massive Dimensionality Reduction for the Left Ventricular Mesh</i>, with Lukasz Romaszko, Alan Lazarus, Hao Gao, Xiaoyu Luo and Dirk Husmeier, <i>Proceedings of the International Conference on Statistics: Theory and Applications</i>, 2019</p> <p><i>Direct Learning Left Ventricular Meshes from CMR Images</i>, with Lukasz Romaszko, Alan Lazarus, Hao Gao, Xiaoyu Luo and Dirk Husmeier, <i>Proceedings of the International Conference on Statistics: Theory and Applications</i>, 2019</p>	

WORKING PAPERS	<i>Bayesian Risk Forecasting for Long Horizons,</i> with Lennart Hoogerheide and Siem Jan Koopman	
	<i>Semi-Complete Data Augmentation for Efficient State Space Model Fitting,</i> with Ruth King	
	<i>Gaussian Process Enhanced Semi-Automatic ABC: Parameter Inference in a Stochastic Differential Equation System for Chemotaxis,</i> with Diana Giurghita and Dirk Husmeier	
ONGOING RESEARCH	<i>Bayesian Optimisation for Left Ventricle Biomechanical Models,</i> with Dirk Husmeier, Hao Gao and Xiaoyu Luo	
	<i>Bayesian Risk Evaluation for State-Space Models,</i> 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, 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 <i>Honours and MSc Projects supervision</i> (Statistics) Co-supervision with Dirk Husmeier	2018/2019
	VU Amsterdam, the Netherlands <i>Econometrics II</i> (B.Sc. course) Teaching Assistant of Lennart Hoogerheide	Feb. – Mar. 2017
	<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) Teaching Assistant of Kees Jan van Garderen	Jan. – Feb. 2015
	<i>Measure Theory and Stochastic Processes</i> (M.Phil. course, evaluation: 4.2/5) Teaching Assistant of Peter J. C. Spreij	Sep. – Oct. 2014
PROFESSIONAL AND RESEARCH EXPERIENCE	University of Warsaw, Poland <i>Researcher</i> 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.	Feb. 2012 – Sep. 2014
	Civil Development Forum, Warsaw, Poland <i>Internship in the Analytical Department</i> 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.	Jul. 2010
	National Bank of Poland, Warsaw, Poland <i>Internship in the Economics Institute, Monetary Policy Strategy Bureau</i> Comparison and evaluation of the communication tools and institutional solutions implemented in selected central banks worldwide.	Aug. 2009

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 learning	
	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 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	
COMPUTER SKILLS	Strong experience in MATLAB, Fortran, R	
	Limited experience with Python, C/C++, BUGS/JAGS	
	Familiarity with EViews, Stata, SPSS	
	Other: L ^A T _E X, Linux, GitHub	
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	