

CONTACT INFORMATION	University of Glasgow School of Mathematics and Statistics University Place Glasgow G12 8QQ	E-mail: <a href="mailto:Agnieszka.Borowska@glasgow.ac.uk">Agnieszka.Borowska@glasgow.ac.uk</a> Website: <a href="https://aborowska.github.io">aborowska.github.io</a>
RESEARCH INTERESTS	Bayesian Methods, State Space Models, Sequential Monte Carlo, Simulation Techniques, Rare Events Estimation	
CURRENT POSITION	<b>University of Glasgow, UK,</b> Postdoctoral researcher in Statistics (with Prof. Dirk Husmeier), Position within the <a href="#">SoftMech Centre</a> (an EPSRC centre for Multiscale Soft Tissue Mechanics)	from May 2018
EDUCATION	<b>VU Amsterdam</b> , The Netherlands, Ph.D. in Econometrics, Supervisors: Prof. Siem Jan Koopman and Dr Lennart. Hoogerheide	Jul. 2019
	<b>University of Edinburgh, UK,</b> Postgraduate Research Visit at the School of Mathematics, Host Supervisor: Prof. Ruth King	Apr. 2017 – Jun. 2017
	<b>Tinbergen Institute</b> and <b>VU Amsterdam</b> , The Netherlands M.Phil., <i>major</i> : Econometrics, <i>minor</i> : Macroeconomics	Aug. 2015
	<b>University of Warsaw</b> , Poland Faculty of Mathematics, Informatics and Mechanics B.Sc. in Mathematics, <i>minor</i> : Probability Theory	Sep. 2013
	<b>University of Göttingen</b> , Germany Faculty of Economics and Business Administration M.Sc. programme, exchange within the Erasmus Programme	Sep. 2010 – Feb. 2011
	<b>Warsaw School of Economics</b> , Poland M.Sc. in Economics, <i>major</i> : Macroeconomic Analysis	Jan. 2012
PUBLICATIONS	<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	
	<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	
	<i>Partially Censored Posterior for Robust and Efficient Risk Evaluation</i> , with Lennart Hoogerheide, Siem Jan Koopman and Herman K. van Dijk, revision for <i>Journal of Econometrics</i>	
SUBMITTED AND UNDER REVISION	<i>Bayesian Risk Forecasting for Long Horizons</i> , with Lennart Hoogerheide and Siem Jan Koopman,	
ONGOING RESEARCH	<i>Gaussian Processes and ABC for Statistical Inference in Cell Migration SDE Systems</i> , with Diana Giurghita and Dirk Husmeier	
	<i>Bayesian Optimisation for Left Ventricle Biomechanical Models</i> , with Dirk Husmeier, Hao Gao and Xiaoyu Luo	
	<i>Semi-Complete Data Augmentation</i> , with Ruth King	
	<i>Bayesian Risk Evaluation for State-Space Models</i> , with Lennart Hoogerheide and Siem Jan Koopman	

CONFERENCE AND SEMINAR PRESENTATIONS ([P]–POSTER)	<b>10th European Seminar on Bayesian Econometrics [P]</b> (scheduled), St Andrews, UK	2–3 Sep. 2018
	<b>39th International Symposium on Forecasting</b> , Thessaloniki, Greece	16–19 Jun. 2018
	<b>Workshop on Uncertainty Quantification for Cardiac Models [P]</b> , Cambridge, UK	5–7 Jun. 2019
	<b>Cside 2018 Conference</b> , Glasgow, UK	26 Nov. 2018
	<b>2nd Joint Liverpool-Glasgow Maths Healthcare Centre Meeting</b> , Liverpool, UK	30 Aug. 2018
	<b>4th Bayesian Young Statisticians Meeting</b> , Warwick, UK	02 – 03 Jul. 2018
	<b>12th Netherlands Econometric Study Group Meeting [P]</b> , Amsterdam, The Netherlands	25 May 2018
	<b>1st Bayes Comp [P]</b> , Barcelona, Spain	26– 28 Mar. 2018
	<b>10th International Conference of the ERCIM WG on Computational and Methodological Statistics [P]</b> , London, UK	16– 18 Dec. 2017
	<b>8th European Seminar on Bayesian Econometrics</b> , Maastricht, The Netherlands	26–27 Oct. 2017
	<b>Sequential Monte Carlo Workshop 2017 [P]</b> , Uppsala, Sweden	30 Aug. – 1 Sep. 2017
	<b>1st International Conference on Econometrics and Statistics</b> , Hong Kong	15–17 Jun. 2017
	<b>Statistics Seminar Series of the School of Mathematics</b> , Edinburgh, UK	19 May 2017
	<b>10th International Conference on Computational and Financial Econometrics</b> , Seville, Spain	9–11 Dec. 2016
	<b>3rd Bayesian Young Statisticians Meeting</b> , Florence, Italy	20–21 Jun. 2016
	<b>11th Netherlands Econometric Study Group Meeting [P]</b> , Leuven, Belgium	17–18 Jun. 2016
	<b>TI Ph.D. Lunch Seminar</b> , Amsterdam, The Netherlands	24 May 2016
	<b>Econometrics Brown Bag Seminar</b> , Amsterdam, The Netherlands	21 Jan. 2016
TEACHING EXPERIENCE	<b>University of Glasgow</b> , UK	
	<i>Honours and MSc Projects supervision</i> (Statistics)	2018/2019
	Co-supervision with Dirk Husmeier	
	<b>VU Amsterdam</b> , the Netherlands	
	<i>Econometrics II</i> (B.Sc. course)	Feb. – Mar. 2017
	Teaching Assistant of Lennart 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
PROFESSIONAL AND RESEARCH EXPERIENCE	<b>Tinbergen Institute</b> , Amsterdam, the Netherlands	
	<i>Advanced Econometrics II</i> (M.Phil. course, evaluation: 4.1/5)	Jan. – Feb. 2015
	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	
	<b>University of Warsaw</b> , 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.	
	<b>Civil Development Forum</b> , 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.	
	<b>National Bank of Poland</b> , 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.	

ADDITIONAL COURSES AND TRAININGS	<b>Forecasting Summer School</b>	
	Thessaloniki, Greece	Jun. 2019
	Probabilistic forecasting (scoring rules, combining predictive distributions)	
	<b>Scalable Bayesian Inference</b>	
	Edinburgh, UK	Jun. 2018
	Scalable algorithms for large datasets (embarrassingly parallel MCMC, approximate MCMC), scalable Bayesian methods for very high-dimensional data analysis	
	<b>Workshop on Machine Learning Models and Methods for Econometricians</b>	
	Maastricht, The Netherlands	Oct. 2017
	Gaussian processes, distributed and subsampling MCMC, variational Bayes, deep learning	
	<b>Intensive PhD level course on Sequential Monte Carlo Methods</b>	
SCHOLARSHIPS AND AWARDS	Uppsala University, Sweden	Aug. 2017
	Particle MCMC, high-dimensional filtering, SMC for probabilistic graphical models and probabilistic programming	
	<b>Reading Group on Bayesian Nonparametrics</b>	
	University of Edinburgh, UK	May – Jun. 2017
	Introduction to Dirichlet process and their mixtures, Bayesian nonparametric regression	
	<b>Course on High Performance Computing</b>	
	VU Amsterdam, The Netherlands	Oct. 2016
	Basics of Unix and cluster computing, Hadoop and data analytics, GPU programming, HPC cloud	
	<b>Summer School in Applied Macroeconomics</b>	
	University of Salento, Lecce, Italy	Jul. 2012
	Programming in Matlab, VAR for monetary policy, state space models and the Kalman Filter	
	<b>IIF travel award grant to attend ISF 2019 and the forecasting summer school</b>	
	International Institute of Forecasters	Mar. 2019
	<b>Cside 2018 winners' prize</b>	
	(Model 3 and Additional Challenge)	Nov. 2018
	<b>ISBA travel award to attend BAYSM 2018</b>	
	BAYSM 2018 organizing committee,	Apr. 2018
	<b>SMC2017 scholarship to attend the workshop and the intensive course</b>	
	SMC2017 organizing committee	Aug. 2017
	<b>Tinbergen Institute merit-based scholarship</b>	
	Tinbergen Institute, full scholarship, first and second year	Sep. 2013 – Aug. 2015
	<b>Student Exchange Scholarship</b>	
	Warsaw School of Economics, the LLP Erasmus	Sep. 2010 – Feb. 2011
	<b>Scholarship for excellent academic achievements</b>	
	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](mailto:s.j.koopman@vu.nl)

**Dr Lennart Hoogerheide**  
The Department of Econometrics  
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**Prof. Ruth King**  
The School of Mathematics,  
The University of Edinburgh, e-mail: [ruth.king@ed.ac.uk](mailto:ruth.king@ed.ac.uk)

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