Agnieszka Borowska

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Contact Information

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Department of Econometrics and Operational Research
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Research Interests

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

Education

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

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

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

Publication

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

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*

Ongoing Research

Bayesian Risk Evaluation for Long Horizons,
Job Market Paper
available at https://aborowska.github.io/research/

Semi-Complete Data Augmentation,
with Ruth King

Partially Censored Posterior,
with Lennart Hoogerheide and Siem Jan Koopman
available at https://aborowska.github.io/research/

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

Conference and Seminar Presentations

1st Bayes Comp, Barcelona, Spain — 26– 28 Mar. 2018

10th International Conference of the ERCIM WG on Computational and Methodological Statistics, London, UK — 16– 18 Dec. 2017

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

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

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