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

Partially Censored Posterior,
with Siem Jan Koopman and Lennart F. Hoogerheide

Bayesian Risk Evaluation in State Space Models,
with Siem Jan Koopman and Lennart F. Hoogerheide

Long Run Risk Evaluation,
with Siem Jan Koopman and Lennart F. Hoogerheide

Conference and Seminar Presentations

1st International Conference on Econometrics and Statistics,
Hong Kong 15–17 Jun. 2017
Partially Censored Posterior for Accurate Left Tail Density Prediction

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
Bayesian Risk Evaluation for Long Horizons

3rd Bayesian Young Statisticians Meeting, Florence, Italy 20–21 Jun. 2016
Bayesian Risk Evaluation in State Space Models using Importance Sampling

11th Netherlands Econometric Study Group Meeting, Leuven, Belgium 17–18 Jun. 2016
Bayesian Risk Evaluation for Long Horizons

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

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

Tinbergen Institute merit-based scholarship
Tinbergen Institute Sep. 2013 – Aug. 2015
Full scholarship, first and second year

Student Exchange Scholarship
Warsaw School of Economics Sep. 2010 – Feb. 2011
The LLP Erasmus

Scholarship for excellent academic achievements
Warsaw School of Economics Oct. 2007 – Sep. 2010

Computer Skills

Strong experience in Matlab, Fortran, R

Basics of Python, C, PHP, Visual Basic, SQL

Familiarity with EViews, Stata, SPSS

Other: LaTeX, Linux, GitHub, SVN

Foreign Languages

Polish (native), English (fluent), German (advanced),
Russian (intermediate), French (basic), Dutch (basic)