

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 Mobile: +31 6 16 028 686
RESEARCH INTERESTS	Bayesian Methods, State Space Models, Sequential Monte Carlo, Simulation Techniques, Rare Events Estimation	
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	Sep. 2015 – Autumn 2018 (expected)
	University of Edinburgh, UK, Postgraduate Research Visit at the School of Mathematics, Host Supervisor: Prof. Ruth King	Apr. 2017 – Jun. 2017
	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
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	
SUBMITTED AND UNDER REVISION	<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>	
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>Bayesian Risk Evaluation for Long Horizons</i> , Job Market Paper, available at https://aborowska.github.io/research/ <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	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	
	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	
	TEACHING EXPERIENCE	University of Glasgow , UK	
		<i>MSc Project supervision</i> (Statistics) Co-supervision with Dirk Husmeier	Jul. – Aug. 2018
		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>	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.			
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.			

ADDITIONAL COURSES AND TRAININGS	<p>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</p> <p>Workshop on Machine Learning Models and Methods for Econometricians Maastricht, The Netherlands Oct. 2017 Gaussian Processes, Distributed and Subsampling MCMC, Variational Bayes, Deep Learning</p> <p>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</p> <p>Reading Group on Bayesian Nonparametrics University of Edinburgh, UK May – Jun. 2017 Introduction to Dirichlet process and their mixtures, Bayesian nonparametric regression</p> <p>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</p> <p>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</p>
SCHOLARSHIPS AND AWARDS	<p>Cside 2018 winners' prize (Model 3 and Additional Challenge), 250 GBP Nov. 2018</p> <p>ISBA travel award for BAYSM 2018 meeting BAYSM 2018 organizing committee, 400 USD Apr. 2018</p> <p>SMC2017 scholarship to attend the workshop and the intensive course SMC2017 organizing committee, 15,000 SEK Aug. 2017</p> <p>Tinbergen Institute merit-based scholarship Tinbergen Institute, full scholarship, first and second year, 30,000 EUR Sep. 2013 – Aug. 2015</p> <p>Student Exchange Scholarship Warsaw School of Economics, the LLP Erasmus Sep. 2010 – Feb. 2011</p> <p>Scholarship for excellent academic achievements Warsaw School of Economics Oct. 2007 – Sep. 2010</p>
COMPUTER SKILLS	<p>Strong experience in MATLAB, Fortran, R</p> <p>Experience with Python, C, PHP, Visual Basic, SQL, BUGS/JAGS</p> <p>Familiarity with EViews, Stata, SPSS</p> <p>Other: L^AT_EX, Linux, GitHub, SVN</p>
FOREIGN LANGUAGES	<p>Polish (native), English (fluent), German (advanced), Russian (intermediate), French (basic), Dutch (basic)</p>
REFEREES	<p>Prof. Siem Jan Koopman The Department of Econometrics Vrije Universiteit Amsterdam, e-mail: s.j.koopman@vu.nl</p> <p>Dr Lennart Hoogerheide The Department of Econometrics Vrije Universiteit Amsterdam, e-mail: l.f.hoogerheide@vu.nl</p> <p>Prof. Ruth King The School of Mathematics, The University of Edinburgh, e-mail: ruth.king@ed.ac.uk</p> <p>Prof. Herman K. van Dijk Econometric Institute, Erasmus University Rotterdam, e-mail: hkvandijk@ese.eur.nl</p>