MICHAL MARKUN
Curriculum Vitae

Personal information:

adress:	Michal Markun ul. L. Solskiego 6/12 31-215 Krakow Poland
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website:	www.wix.com/mmarkun/welcome
date of birth:	14th November 1979
place of birth:	Krakow, Poland
citizenship:	Polish

Education:

Sep. 2006 – Jun. 2011	**European University Institute**, Florence, Italy Department of Economics PhD 2011 Supervisor: Prof. Helmut Lütkepohl Thesis title: *Bayesian Vector Autoregressive Analysis*
Jan. 2009 – Jun. 2009	**Université Catholique de Louvain**, Louvain-la-Neuve, Belgium Center of Operational Research and Econometrics European Doctoral Programme exchange student
Oct. 2001 – Jul. 2006	**Cracow University of Economics**, Krakow, Poland Department of Econometrics and Operational Research MSc 2006 Supervisor: Prof. Jacek Osiewalski Thesis title: *Bootstrap in Time Series Econometrics*
Aug. 2003 – Jan. 2004	**Universidad Complutense de Madrid**, Madrid, Spain Faculty of Economics and University School of Statistics Socrates/Erasmus exchange student
Oct. 1998 – Jun. 2003	**Jagiellonian University**, Krakow, Poland Faculty of Mathematics MSc 2003, Diploma with Honours Supervisor: Prof. Antoni Dawidowicz Thesis title: *Interval Estimation by Bootstrap* (in Polish)

Workshops and summer schools:

– *Time series econometrics and macroeconomic forecasting in a policy environment*
Bank of Italy, Rome, Italy; January 19-20, 2010

– *Semi-Parametric Bayesian Inference in Econometrics*
Prof. Peter Rossi; Erasmus University Rotterdam, The Netherlands; May 27-29, 2009

– *New Developments in Econometrics*
Prof. Guido Imbens and Prof. Jeffrey Wooldridge; Centre for Microdata Methods and Practice, London, United Kingdom; June 16-18, 2009

– *European Doctoral Programme Jamboree*
London School of Economics, United Kingdom; April 20-21, 2009

– *Bayesian Methods and Econometrics*
Prof. Siddhartha Chib; University of Pavia, Italy; September 3-7, 2007

Research interests:
time series econometrics, macroeconometrics, forecasting, finite mixtures and Markov switching modeling, Bayesian econometrics, MCMC methods

Awards:
– European University Institute fourth academic year grant
– Minister for Foreign Affairs of Poland grant for PhD research at the European University Institute
– Minister for Education and Science of Poland scholarship for academic year 2005/2006
– Sapere Auso Foundation in Krakow scholarship for academic year 2004/2005
– Socrates/Erasmus scholarship of the Cracow University of Economics

Teaching and professional experience:
– the fall semester 2010 – *Background Course on Probability and Statistics*
European University Institute, curriculum preparation
– the fall semester 2010 – *Mathematics*
European University Institute,Teaching Assistant for Prof. Antonio Villanacci
– the fall semester 2008 – *Statistics and Econometrics 1*
European University Institute, Teaching Assistant for Prof. Anindya Banerjee
– Academic year 2009/2010 – Matlab Tutor, European University Institute
– July 2005 – internship at the National Bank of Poland, Bureau of Macroeconomic Research, Warszawa, Poland; responsibilities: own work under the supervision of the Bank staff
– March 2005 – April 2005 – internship at HTA Consulting (www.hta.pl), Krakow, Poland; responsibilities: office work
– August 2003 and August 2004 – *Ninth* and *Tenth National Conference of Application of Mathematics in Biology and in Medicine*. (http://kkzmbm.mimuw.edu.pl/), Krakow, Poland; responsibilities: edition of the conference proceedings and general organization

Languages:

Polish	mother tongue
English	fluent, certificates: CAE, LCCI level 4
Spanish	fluent, certificate: DELE Superior
French, Italian	basic skills

Computer skills:
Matlab (proficient), LaTeX (proficient), JMulTi, R, Maple, Office package

Publications:
working papers:
– *Adapting the Litterman prior for cointegrated VARs*
(job-market paper, EUI ECO Working Paper: http://cadmus.eui.eu/handle/1814/17214, submitted to Journal of Applied Econometrics)
Abstract: The paper presents a novel prior for Bayesian VAR models, characterized by explicit modelling of cointegration that avoids certain unattractive restrictive properties of the priors used previously. The potential of the prior for easy elicitation from the well-established Litterman beliefs is demonstrated. An

efficient procedure for sampling from posterior distribution is provided. The favourable outcome of the forecast comparison exercise gives further support for the use of the methods proposed.

presented at:
- Second Carlo Giannini Ph.D. Workshop in Econometrics
  EIEF, Rome, Italy; 10th December 2010
- Macroeconometric Workshop 2010
  DIW, Berlin, Germany; November 26-27 2010

– *An envelope accept-reject sampler for structural vector autoregressions*

Abstract: In a context of Bayesian SVARs, sampling from the full conditional density distribution of a contemporaneous matrix has been implemented with a Gibbs sampler. It may be desirable, however, to devise an algorithm that delivers a draw from such distribution without a burn-in period, for example in the case of models with regime-switching contemporanous matrices. To this aim an envelope accept-reject sampler is constructed, and both methods are subjected to a battery of convergence diagnostics in a replication study based on Waggoner Zha (2003) to identify their weaknesses and strengths.

presented at:
- Warsaw International Economic Meeting
  The University of Warsaw & National Bank of Poland, Warszawa, Poland; July 1-3 2011

other papers:

– *A Choice of Prior for Forecasting with Bayesian Vector Autoregressions*

prestnted at:
- European Doctoral Programme Jamboree
  Universitat Pompeu Fabra, Barcelona, Spain; 18th March 2010

– *Bayesian Structural Vector Autoregressions with Nonnormal Residuals*

presented at:
- Department of Econometrics and Operational Research seminar
  Cracow University of Economics, Krakow, Poland; 18th December 2009

References:

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Prof. Jacek Osiewalski
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