Curriculum Vitae

Personal data

Name:
Mateusz Pipień

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Date of Birth: August 4, 1973 in Cracow, Poland

Nationality: Polish

Languages: Polish, English, Russian

Degrees

MSc in Mathematics, degree obtained at the Institute of Mathematics, Jagiellonian University, April 1997.

Doctor of economics, doctoral dissertation: "Bayesian analysis of financial time series with the use of GARCH models", supervisor: Jacek Osiewalski, degree obtained at the Cracow University of Economics, September 2000.

Doctor habilitatus, degree obtained at the Cracow University of Economics, October 2007.

Positions held

1997–2000: Assistant, Department of Econometrics, Cracow University of Economics

2000–2008: Assistant Professor, Department of Econometrics, Cracow University of Economics

2009–....: Associate Professor, Head of Division of Econometrics in Department of Econometrics and Operational Research, Cracow University of Economics

2008–2009: Advisor to the President of the National Bank of Poland

2009–2010 Director, Economic Institute, National Bank of Poland

2011–.... Economic Advisor, Economic Institute, National Bank of Poland

Selected Publications

Osiewalski J., Pipień M., (2004) Bayesian Comparison of Bivariate ARCH-Type Models for the Main Exchange Rates in Poland, *Journal of Econometrics* 123, pp. 371-391.

Osiewalski J., Pipień M., (2004) Bayesian comparison of bivariate GARCH processes. The role of the conditional mean specification, Chapter 7 in: *New Directions in Macromodelling*, Elsevier, Amsterdam, pp. 173-196.

Pipień M., (2006) Bayesian Comparison of GARCH Processes with Skewness Mechanism in Conditional Distributions, *Acta Physica Polonica* B 37, pp. 3105-3121.

Pipień M., (2006) *Wnioskowanie bayesowskie w ekonometrii finansowej*, Monograph in Polish (eng. *Bayesian Inference in Financial Econometrics*), Cracow University of Economics Press.

Pipień M., (2008) On the Empirical Importance of the Conitional Skewness in Modelling the Relationship Between Risk and Return, *Acta Physica Polonica* A 114, pp. 517-524.

and

About 50 articles published in Polish scientific journals like Przegląd Statystyczny (eng. Statistical Review), Folia Oeconomica Cracoviensia, Acta Universitatis Lodziensis, etc.