

## Curriculum Vitae

### Personal data

**Name:**

Mateusz Pipień

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Department of Econometrics, Cracow University of Economics, Rakowicka 27, 31-510 Cracow, Poland

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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–.... Director, 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 40 articles published in Polish scientific journals like *Przegląd Statystyczny* (eng. Statistical Review), *Folia Oeconomica Cracoviensia*, *Acta Universitatis Lodzianis*, etc.