Marcin Wolski

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Contact Information

Faculty of Economics and Econometrics
University of Amsterdam
Valckenierstraat 65-67
NL 1018 XE Amsterdam, The Netherlands

Voice: (+31) 20 525 42 31
Fax: (+31) 20 525 43 49
E-mail: M.Wolski@uva.nl
www.uva.nl/profile/m.wolski

Research Interests

Monetary policy, banking sector, systemic risk, behavioral economics, financial networks, fiscal policy and economic growth, agent-based models, time series analysis, Bayesian econometrics/statistics

Education

European Doctorate in Economics - Erasmus Mundus
Joint Degree at the University of Amsterdam and Bielefeld University

Ph.D. Candidate, Economics, September 2011 (expected graduation date: June 2014)

- Dissertation Topic: "Essays in nonlinear dynamics in economics and econometrics with applications to monetary policy and banking"
- Advisors: prof. dr. Cars H. Hommes, prof. dr. Herbert Dawid, prof. dr. Cees Diks

Tilburg University, The Netherlands

M. Sc., Economics, August 2011

- Dissertation Topic: "The influence of systemic risk on sovereign stability: evidence from the Eurozone"
- Advisors: prof. dr. Jakob de Haan, prof. dr. Ron Berndsen

University of Wisconsin - Madison, USA

Exchange program, fall 2009

Warsaw School of Economics, Poland

B.A., Economics, June 2010

- Dissertation Topic: "Applying Solow's production function decomposition to the analysis of the economic growth in Poland in years 1995-2008"
- Advisors: dr Jakub Growiec

Warsaw School of Economics, Poland

B.A., Quantitative Methods in Economics and Information Systems, June 2010

- Dissertation Topic: "Optimal location of a medical facility"
- Advisors: prof. dr Tomasz Szapiro

Honors and Awards

Lamfalussy Fellowship for the research project "Interbank loans, collateral and modern monetary policy", funded by the European Central Bank 2014
Gerald P. Dwyer prize for the top paper in finance for "Exploring nonlinearities in financial systemic risk", Society for Nonlinear Dynamics and Econometrics, New York 2014
Finalist of the Graduate Student Contest with paper "Monetary policy, banking and heterogeneous agents", Society for Computational Economics, Vancouver 2013
Erasmus Mundus Research Fellowship, 2011-2014
Tilburg University: graduated Cum Laude in Economics, 2011

Languages

English: fluent, Certificate in Advanced English
German: fluent, Zertifikat Deutsch für den Beruf

Dutch: communicative+, NT2 certificaat
Spanish: basic communication

Computer Skills

Statistical Packages: R, E-views, MatLab, Mathematica, Stata, VBA, Gretl, winBUGS, Pajek
Databases: SQL and ODBC
Programming: Bash Scripting, Parallel and Cloud Computing, C, PHP, Ruby, HTML, JavaScript
Other: Microsoft Office, Open Office

Professional Experience

University of Amsterdam and Bielefeld University, The Netherlands and Germany
Research Fellow September, 2011 - now
Professional micro- and macroeconomic analysis, applied advanced statistical inference and modern empirical econometrics.

International Monetary Fund, USA
Fund Internship Program June, 2013 - August, 2013
Research project: Can the shape of the global asset price networks serve as early warning indicator?

Dutch National Bank, The Netherlands
Summer Internship June, 2011 - August, 2011
Internship towards completing the Master Thesis at the Tilburg University.

National Bank of Poland, Poland
Summer Internship June, 2010 - August, 2010
Estimation of the World Technological Frontier using the Stochastic Frontier Analysis and Data Envelopment Analysis methods.

Publications

Ohnsorge, F., Wolski, M. and Zhang, Y. S., Safe Havens, Feedback Loops, and Shock Propagation in Global Asset Prices. IMF Working Paper WP/14/81, 2014

Wolski, M., Exploring nonlinearities in financial systemic risk. CeNDEF Working Paper (13/14), 2013 (R&R in the Journal of Financial Econometrics)

Diks, C. and Wolski, M., Nonlinear Granger causality: Guidelines for multivariate analysis. CeNDEF Working Paper (13/15), 2013 (R&R in the Journal of Applied Econometrics)

Diks, C. and Wolski, M., Data sharpening in practice: an application to nonlinear Granger causality. AENORM 21(79), 19-21, 2013

Fincke, B. and Wolski, M., Are European fiscal rules that bad? Discretionary fiscal policies in New Member States. Universität Bielefeld, Center for Empirical Macro- and Microeconomics Working Paper, Number 162, 2013

Wolski, M., Monetary policy, banking and heterogeneous agents. National Bank of Poland Working Paper, Number 136, 2013

Teaching Experience

Lectures on systemic risk, University of Amsterdam, 2011-2012

Individual Bachelor and Master theses supervision, University of Amsterdam, 2013-2014

Invited Talks and Panel Discussions

Economic forecasting in the aftermath of the financial crisis, Economic Congress at the Warsaw School of Economics, Warsaw, 2013

Systemic risk in the euro zone, SPARK meeting with the Libyan Stock Exchange representatives, Amsterdam, 2012

The meaning of systemic risk, during the Financial Crises course, Tinbergen Institute, Amsterdam, 2011

Conferences and Workshops

Ohnsorge, F., Wolski, M. and Zhang, Y. S., Do safe havens make asset markets safer? During the 2014 Word Congress of the International Economics Association, Dead Sea, Jordan, June 2014 (confirmed yet forthcoming)

Wolski, M., On the role of nonlinearities in systemic risk. During the 2014 QED Jamboree, Bielefeld, Germany, May 2014

Wolski, M., Exploring nonlinearities in financial systemic risk. During the 22nd Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, New York, USA, April 2014

Dawid, H. and Wolski, M., Policy announcements in the new Keynesian model with heterogeneous expectations. During the 19th International Conference on Computing in Economics and Finance, Vancouver, Canada, July 2013

Wolski, M., Monetary policy, banking and heterogeneous agents. During the 19th International Conference on Computing in Economics and Finance, Vancouver, Canada, July 2013

Diks, C. and Wolski, M., Nonlinear Granger causality: Guidelines for multivariate analysis. During the 21st Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, Milan, Italy, March 2013

Wolski, M., Monetary policy, banking and heterogeneous agents. During the workshop "Are We Really Forward-looking? Measuring and Testing Expectations - Central Bank Perspective" at the National Bank of Poland, Warsaw, Poland, November 2012

Wolski, M., New Keynesian economy with banking and heterogeneous agents. During the BiGSEM Colloquium, Bielefeld, Germany, October 2012

Wolski, M., Understanding banking sector anomalies through complex systems: Monetary Policy Application. During the EBIM-EDEEM Jamboree, Paris, France, July 2012

Diks, C. and Wolski, M., Understanding banking sector anomalies through complex systems. During the 18th International Conference on Computing in Economics and Finance, Prague, Czech Republic, June 2012

Wolski, M., Stability and Growth Pact: evidence. During the 1st German ECSA Young Researcher conference "Europe's Post-Crisis Stability - An Interdisciplinary Approach", Berlin, Germany, February 2011

Wolski, M., Applying Solow's production function decomposition to the analysis of the economic growth in Poland in years 1995-2008. During the 1st Young Economists Conference "Economy, Education and Technology", Warsaw, Poland, July 2010

Posters

Wolski, M., Dynamics of the new Keynesian economy with banking and heterogeneous expectations. During the 7th Doctoral Workshop on Economic Theory, Bielefeld, Germany, November 2012

Wolski, M., Applying Solow's production function decomposition to the analysis of the economic

growth in Poland in years 1995-2008. During the conference "Forecasting Financial Markets and Economic Decision-Making", Lodz, Poland, May 2010

References

Franziska Ohnsorge
Senior Economist
International Monetary Fund
700 19th Street, N.W.
Washington DC 20431, USA

Voice: (+1) 202 623 5444
Fax: (+1) 202 623 4661
E-mail: FOhnsorge@imf.org

Prof. Dr. Herbert Dawid
Chair for Economic Theory and Computational Economics
Bielefeld University
Universitätsstraße 25
D-33615 Bielefeld, Germany

Voice: (+49) 521 106 4843
Fax: (+49) 521 106 89 005
E-mail: HDawid@wiwi.uni-bielefeld.de

Prof. Dr. Cees G.H. Diks
Professor of Data Analysis and Economic Statistics
University of Amsterdam
Valckenierstraat 65-67
NL 1018 XE Amsterdam, The Netherlands

Voice: (+31) 20 525 5329
Fax: (+31) 20 525 43 49
E-mail: C.G.H.Diks@uva.nl

Prof. Dr. Cars H. Hommes
Professor in Economic Dynamics
University of Amsterdam
Valckenierstraat 65-67
NL 1018 XE Amsterdam, The Netherlands

Voice: (+31) 20 525 42 46
Fax: (+31) 20 525 42 54
E-mail: C.H.Hommes@uva.nl