

Piotr Z. JELONEK

PERSONAL DATA

PLACE AND DATE OF BIRTH: Warsaw, Poland | 26 April 1980
NATIONALITY: Polish (settled status in the UK)
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WORK EXPERIENCE

<i>Current</i>	Teaching Fellow at the DEPARTMENT OF ECONOMICS, UNIVERSITY OF WARWICK
SEP 2014	<i>MATLAB, Python and Statistics</i> Lectured MATLAB (Programming, Financial Econometrics, Nonlinear Dynamics), Mathematics for the MSc programme, and Statistics. Delivered tutorials in Economics of Financial Markets, Econometrics, Mathematics and Statistics. Supervised MSc dissertations in Finance and Economics (forecasting and machine learning in Python) and BSc dissertations in Economics.
FEB 2014-JAN 2016	Teaching Dominant Lecturer at the DEPARTMENT OF ECONOMICS, UNIVERSITY OF LEICESTER <i>Financial Econometrics</i> Responsible for lectures in Financial Econometrics (in particular Time Series and Stochastic Difference Equations) and Statistical Inference.
OCT 2009-JAN 2014	Graduate Teaching Assistant (GTA) and Teaching Assistant (TA) at the DEPARTMENT OF ECONOMICS, UNIVERSITY OF LEICESTER <i>Financial Risk Management</i> Delivered tutorials in Financial Risk Management, Mathematical Economics, Advanced Microeconomics, and Probability and Distributions.
NOV 2004-MAY 2007	BUREAU OF MACROECONOMIC RESEARCH, NATIONAL BANK OF POLAND (NBP) <i>Bayesian Econometrics, Time Series and Filters</i> Aggregated predictive information from Large Data Sets for Short-Term Inflation Forecasting. Developed a library of MATLAB scripts for forecasting from an ensemble of Bayesian Linear models (Bayesian Model Averaging via Metropolis-Hastings MCMC) and pseudo-ex post model validation.

EDUCATION

OCT 2009-JAN 2014	Doctor of Philosophy in ECONOMICS, University of Leicester Thesis: "Essays on Computational Economics" Area of Study: <i>Computational Economics</i> Advisors: Prof. Wojciech CHAREMZA, Dr. Dan LADLEY
OCT 2008-SEP 2009	Master of Science in APPLIED MATHEMATICS, FACULTY OF MATHEMATICS, INFORMATICS AND MECHANICS (MIMUW), University of Warsaw Thesis: "Term Structure Model Driven by Lévy Process" Area of Study: <i>Financial Mathematics</i> Degree classification: 2.1 Advisor: Prof. Andrzej PALCZEWSKI
OCT 2007-SEP 2008	Master of Research in ECONOMICS, DEPARTMENT OF ECONOMICS, EUI

- OCT 2001-SEP 2005 Bachelor of Science in MATHEMATICS, MIMUW, **University of Warsaw**
Thesis: "Pattern Recognition in Stock Market Data: The Case of Japanese Candles"
Area of Study: *Artificial Intelligence*
Thesis Grade: 5/5 | Advisor: Dr. Marcin SZCZUKA
- OCT 1999-SEP 2004 Master of Science in QUANTITATIVE METHODS AND INFORMATION SYSTEMS, **Warsaw School of Economics**
Thesis: "Modelling Endogenous Trend Changes with Methods of Statistical Physics"
Area of Study: *Complex Systems*
Degree classification: 1st | Advisor: Dr. Ewa SYCZEWSKA

PROGRAMMING LANGUAGES

Proficient: Python (NumPy, pandas, SciPy, seaborn), MATLAB
Competent: C++, SQL, Gauss, Pajek
Familiar: R, gretl, Origin, Octave, SPSS, WEKA

ADDITIONAL QUALIFICATIONS

- JULY 2006 BARCELONA MACROECONOMICS SUMMER SCHOOL, **UPF**, Barcelona
Modern Perspectives on Monetary Policy (II): Advanced Topics
Lecturer: Prof. Jordi GALÍ
Methods for Estimation of DSGE Models | Lecturer: Prof. Fabio CANOVA
- MAY 2005 IMF INSTITUTE ECONOMICS TRAINING PROGRAMME, **IMF**, Washington, D.C.
Forecasting in Macroeconomics and Finance | Lecturer: Prof. Francis X. DIEBOLD
- MAR-DEC 2005 NBP'S TRAINING PROGRAMME IN MATLAB, **NBP**, Warsaw
Introduction to Economic Applications (I)
Advanced Programming (II)
Modelling Dynamical Systems in Symulink (III)
Lecturer: Dr. Tomasz KOPCZEWSKI
- JUL-SEP 2004 AARMS SUMMER SCHOOL, **Memorial University**, St. John's
Cryptography | Lecturer: Dr. Susane SCHNEIDER
Mathematical Biology | Lecturer: Prof. Brian SLEEMAN

PUBLICATIONS

- [Short-term forecasting of GDP using large datasets: A pseudo real-time forecast evaluation exercise](#) (with G. Rünstler et al., *Journal of Forecasting*, Vol. 28, Issue 7, pp. 595-611, 2009)
- [Generating Tempered Stable Random Variates from Mixture Representation](#) (working paper)
- [Inter-bank Network Formation - From Heterogeneity to Systemic Risk](#) (working paper)

SPOKEN LANGUAGES

ENGLISH:	Fluent	POLISH:	Native
GERMAN:	Intermediate	RUSSIAN:	Elementary