

# Piotr Z. JELONEK

## PERSONAL DATA

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PLACE AND DATE OF BIRTH: Warsaw, Poland | 26 April 1980  
NATIONALITY: Polish  
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## WORK EXPERIENCE

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<i>Current</i>	Teaching Fellow at the <a href="#">DEPARTMENT OF ECONOMICS, UNIVERSITY OF WARWICK</a>
SEP 2014	<i>Statistical Techniques and MATLAB</i> Lectured MATLAB (Programming, Financial Econometrics, Nonlinear Dynamics), Introductory 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 and BSc dissertations in Economics.
FEB 2014-JAN 2016	Teaching Dominant Lecturer at the <a href="#">DEPARTMENT OF ECONOMICS, UNIVERSITY OF LEICESTER</a> <i>Financial Econometrics</i> Gave lectures in Financial Econometrics (Nov. 2014 - Jan. 2015, Nov 2015 - Jan. 2016) and Statistical Inference.
OCT 2009-JAN 2014	Graduate Teaching Assistant (GTA) and Teaching Assistant (TA) at the <a href="#">DEPARTMENT OF ECONOMICS, UNIVERSITY OF LEICESTER</a> <i>Financial Risk Management</i> Delivered tutorials in Financial Risk Management, Mathematical Economics, Advanced Microeconomics, and Probability and Distributions.
NOV 2004-MAY 2007	<a href="#">BUREAU OF MACROECONOMIC RESEARCH, NATIONAL BANK OF POLAND (NBP)</a> 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

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OCT 2009-JAN 2014	Doctor of Philosophy in <a href="#">ECONOMICS, University of Leicester</a> 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 <a href="#">APPLIED MATHEMATICS, FACULTY OF MATHEMATICS, INFORMATICS AND MECHANICS (MIMUW), University of Warsaw</a> 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 <a href="#">ECONOMICS, DEPARTMENT OF ECONOMICS, EUI</a>

- 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

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Proficient: C++, MATLAB, Gauss  
Familiar: R, gretl, Origin, Octave, SPSS, WEKA

Competent: Python, Pajek

## ADDITIONAL QUALIFICATIONS

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- 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

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- *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

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ENGLISH: Fluent  
GERMAN: Intermediate

POLISH: Native  
RUSSIAN: Elementary