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EDUCATION

- Doctor of Philosophy in Economics** July 2005 – current
School of Economics, Australian National University
Dissertation title: *How Do Public Announcements Affect the Frequency of Trading in Stocks?*
Committee: Professors Heather Anderson and Farshid Vahid, Dr Sirimon Treepongkaruna
- Master of Applied Statistics** Jul 2004 – June 2005
School of Finance and Applied Statistics, Australian National University
- Graduate Certificate in Business Statistics** Feb 2004 – Jun 2004
School of Finance and Applied Statistics, Australian National University
- Bachelor of Finance** Oct 1998 – Feb 2002
Silesian School of Economics and Languages, Katowice, Poland

RESEARCH INTEREST

Financial Econometrics: econometric analysis of transaction-level data, volatility models, autoregressive conditional duration and hazard models.

RESEARCH PAPERS

- 2008 *How Do Public Announcements Affect the Frequency of Trading in Stocks?*
- 2008 *Price Discovery and Volatility in Emerging Market Bonds*, with Jochen Andritzky, Andy Jobst and Natalia Tamirisa, International Monetary Fund.
- 2006 *Modelling and Forecasting Volatility in Foreign Exchange Markets*, with Sirimon Treepongkaruna. ANUCBE Working Paper Series in Finance 08-01, Australian National University, College of Business and Economics.
- 2005 *Semi-Parametric Increasingly Mixed Proportional Hazard Model*.
- 2002 *Sources of Financing a Local Government's Investments*.

CONFERENCE AND INVITED SEMINARS

- 2008 Econometric Society Australasian Meeting, Wellington, *How Do Public Announcements Affect the Frequency of Trading in Stocks?*
- 2008 IMF Research Seminar, Washington D.C., *Price Discovery and Volatility in Emerging Market Bonds*, with J. Andritzky, A. Jobst and N. Tamirisa.
- 2007 QUT Doctoral Workshop, Brisbane, *Semi-Parametric Increasingly Mixed Proportional Hazard Model*.
- 2006 FIRN Doctoral Tutorial, Sydney, *How Do Public Announcements Affect the Frequency of Trading in Stocks?*

ACADEMIC POSITIONS

Tutor (Teaching Assistant) and Guest Lecturer Feb 2005 – current
College of Business and Economics, Australian National University

- Guest lecturer for graduate *Business and Economic Forecasting* on Kalman filter and state space models (2007).
- Tutor for graduate *Macro and Financial Econometrics*, taught by Professor Heather Anderson (2007).
- Tutor for graduate *Economic Models and Introductory Econometrics*, taught by Professor Farshid Vahid (2005, 2006) and Dr Robert Breunig (2007).
- Tutor for graduate *Financial Markets and Instruments*, taught by Professor Patrick de Fontenay (Crawford School of Economics and Government, 2007).
- Tutor for an intermediate statistics course *Marketing Research Methods* (2005), first-year undergraduate microeconomics (2005), macroeconomics (2006) and econometrics courses (2006).

Research Assistant for Dr Sirimon Treepongkaruna Jun 2005 – May 2008
School of Finance and Applied Statistics, Australian National University

- Econometric modelling of high-frequency financial data, numerous projects. Software used: Gauss, S-Plus and Eviews.

Research Assistant for Prof. Heather Anderson Dec 2006 – Mar 2007
School of Economics, Australian National University

- Econometric analysis of transaction-level stock market data. Software used: Gauss and S-Plus.

NON-ACADEMIC POSITIONS

Visiting PhD Intern Jan 2008 – Apr 2008
Research Department, International Monetary Fund
Washington DC, USA

Sub-Dean Jan 2007 – Nov 2007
Bruce Hall, Australian National University

Senior Resident (Residential Tutor) Jan 2006 – Nov 2006
Bruce Hall, Australian National University

Financial and Administrative Assistant Jan 2003 – Dec 2003
London Borough of Hounslow, Technical Services Department, London, United Kingdom

Financial Analyst Oct 2001 – Oct 2002
Bank Spółdzielczy w Gliwicach, Gliwice, Poland

Financial Lease Specialist Oct 1998 – Sep 2001
Rzemiosło Leasing Ltd., Katowice, Poland

ACADEMIC AWARDS AND ACHIEVEMENTS

2008 Second Best PhD Presentation, Econometric Society Australasian Meeting, Wellington.

2008 Financial Integrity Research Network (FIRN) scholarship to attend FIRN Master Class.

2007 FIRN travel scholarship to attend FIRN Doctoral Tutorial.

2007 FIRN travel scholarship to attend an *Unravelling the Mysteries of Economic Trends* seminar by Prof. Peter Phillips.

2007 FIRN travel scholarship to attend a *Volatility Workshop* by Prof. Rob Engle.

ACADEMIC AWARDS AND ACHIEVEMENTS (CONT.)

- 2007 Australian National University Senior Residential Scholarship.
- 2006 FIRN scholarship to present at FIRN Doctoral Tutorial.
- 2006 Awarded a *Graduate Statistician* status by the Statistical Society of Australia.
- 2005 *Chris Higgins Prize* for the best Case Studies in Applied Econometrics paper.
- 2006-2008 Australian National University Tuition Fee Scholarship.
- 2005-2008 Australian Research Council discovery grant scholarship.
- 2005-2008 University of Warwick fee-waiver scholarship for PhD (offer declined).
- 2005-2006 Awarded Australian National University Chancellor's *Letter of Commendation* for outstanding academic performance (twice).

MEMBERSHIP OF PROFESSIONAL SOCIETIES

- Econometric Society.
- Royal Statistical Society.
- American Statistical Association.
- Statistical Society of Australia.

COMPUTER SKILLS

Gauss, S-Plus (incl. FinMetrics), STATA, SPSS, Eviews, Matlab and L^AT_EX.

ACADEMIC REFERENCES

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