Curriculum Vitae

Personal data

Name: Mateusz Pipień

Address:
Department of Empirical Analyses of Economic Stability,
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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.

Academic positions held

1997–2000: Assistant, Department of Econometrics, Cracow University of Economics

2000–2008: Assistant Professor, Department of Econometrics, Cracow University of Economics

2009–2019: Associate Professor, Head of Division of Financial Econometrics and Macroeconometrics in the Department of Econometrics and Operational Research, Cracow University of Economics

2019–....: Associate Professor, Head of Department of Empirical Analyses of Economic Stability, Cracow University of Economics

Research grants

2010-2014 UDA-POKL.02.01.03-00-021/09-00 Instrument Szybkiego Reagowania, (RRI (ISR) Rapid Response Instrument) - head of group of macroeconomic research

2012-2016 DEC-2012/05/D/HS4/01356 project SONATA *Regulatory determinants of procyclicality in bank lending activity*, pol. *Regulacyjne determinanty procykliczności w działalności kredytowej banków* financed by Polish National Science Center - principal investigator

2014-2017 2013/09/B/HS4/01945 project OPUS *The econometrics of cyclical fluctuations - business cycles, financial cycles and interactions*, pol. *Ekonometria wahań cyklicznych - cykle koniunkturalne i finansowe oraz analiza ich wzajemnych powiązań*, financed by Polish National Science Center - head of the project

2014-2017 DEC-2014/13/N/HS4/03593 - project PRELUDIUM of PHD student Adrian Burda, *Bayesian inference in STVECM models - applications to exchange rate analysis*, pol. *Wnioskowanie bayesowskie w modelach STVECM - zastosowania w badaniem nad kursem walutowym*, financed by Polish National Science Center - scientific supervisor

2017-2018 DEC-2016/21/B/HS4/01565 project OPUS, *Spatial and temporal disaggregation of observed macroeconomic variable*, pol. *Przestrzenna i czasowa dezagregacja obserwowanych zmiennych makroekonomicznych*, financed by Polish National Science Center - investigator

2018-2020 2017/25/B/HS4/02529 project OPUS, *Research on mechanisms of interdependence on financial markets - nonlinear, asymmetric stochastic dependencies in multivariate dynamic econometric models*, pol. *Badania nad mechanizmami współzależności na rynkach finansowych - nieliniowe, asymetryczne współzależności stochastyczne w wielowymiarowych ekonometrycznych modelach dynamicznych*, financed by Polish National Science Center - head of the project

2020-2022 DEC-2019/35/B/HS5/02943 project OPUS, *Legislative/regulatory inflation in Poland: legal, social and economic perspective*, pol. *Inflacja prawa w Polsce - perspektywa prawna, ekonomiczna i społeczna*, financed by Polish National Science Center - head of the project

PHD Students

Łukasz Lenart, *Procesy stochastyczne prawie okresowo skorelowane w badaniu cykliczności wskaźników makroekonomicznych*, eng. *Almost periodically correlated stochastic processes in business cycle analysis*, degree obtained from the Faculty of Management of Cracow University of Economics, 2011

Adrian Burda, *Wnioskowanie bayesowskie w modelach STVECM - empiryczna weryfikacja hipotez o determinantach kursu walutowego*, eng. *Bayesian inference in STVECM models - empirical verification of exchange rate determinants*, in progress

Anna Chudzicka-Bator, *Procesy ACD o zmiennych parametrach w modelowaniu i prognozowaniu intensywności transakcji na kasowym rynku złotego*, eng. *ACD processes with time varying parameters in modelling and forecasting trade intensity on the FOREX Polish Zloty market*, in progress

Dawid Jarco, *Investigating economic convergence: application of the SURE model to Latin American and Central and Eastern European countries*, in progress

Piotr Adamczyk, *Rola przepływów kapitałowych w procesach konwergencji realnej – studium ekonometryczne dla krajów Europy Środkowo-Wschodniej z wykorzystaniem systemów regresji pozornie niezależnych*, eng. *On the role of capital flows in economic convergence - econometric study for CEE countries with the use of SURE models*, in progress

Abhishek Anand, *Procyclical effect of credit risk of Banks - econometric analysis for EU financial system*, in progress

Other positions held

2008–2009: Advisor to the President of Narodowy Bank Polski

2009–2010 Director, Economic Institute, Narodowy Bank Polski

2011–2014 Economic Advisor, Economic Institute, Narodowy Bank Polski

2014-... Division of Macroprudential Research, Financial Stability Department, Narodowy Bank Polski

Editorial appointments

Associate Editor, *Computational Statistics*

Editor-in-Chief, *Folia Oeconomica Cracoviensia*

Associate Editor, *The Polish Statistician/Wiadomości Statystyczne*

Member of the Scientific Board, *Bank and Credit* (*Bank i Kredyt*)

Member of the Editorial Advisory Board, *Journal of Banking and Financial Economics*

Refereed for:

Applied Economic Review, *Applied Economics Letters*, *Argumenta Oeconomica*, *Bank and Credit - Bank i Kredyt*, *Central European Journal of Economic Modelling and Econometrics*, *Computational Statistics*, *Digital Signal Processing*, *Dynamic Econometric Models*, *Econometrics*, *Economics and Business Review*, *Economies*, *Energy Journal*, *Entropy*, *European Journal of Finance*, *Finance Research Letters*, *Folia Oeconomica Cracoviensia*, *International Journal of Financial Studies*, *Journal of Commodity Markets*, *Journal of Economics and Management*, *Journal of Risk and Financial Management*, *Latin American Economic Review*, *Mathematics*, *Multinational Finance Journal*, *Organizations and Markets in Emerging Economies*, *Risks*, *South Eastern Europe Journal of Economics*, *Statistical Review - Przegląd Statystyczny*, *Statistics in Transition - New Series*, *Sustainability*, *Symmetry*,

Selected Publications

Jarco D., Pipień M. (2020) Investigating the Heterogeneity of Economic Convergence in Latin American Countries - An Econometric Analysis of Systems of Regression Equations, *Latin American Economic Review* 29 (6), 1-17

Mazur B., Pipień M. (2020) A Family of Flexible Multivariate Distributions with Applications in Empirical Finance, *Acta Physica Polonica* A 138, 65-73, Doi: 10.12693/APhysPolA.138.65

Pipień M., Roszkowska S. (2020) *Empirical Macroeconomics and Statistical Uncertainty. Spatial and Temporal Disaggregation of Regional Economic Indicators* 1st Edition, Routledge

Kaszowska-Mojsa J., Pipień M. (2020) Macroprudential Policy in Heterogeneous Environment - Application of Agent-based Modelling, *Entropy* 22, 129

Pipień M., Roszkowska S. (2019) Heterogeneity of Convergence in Transition Countries, *Post-Communist Economies* 31, 75-105

Lenart Ł., Pipień M., (2018) Cyclical Properties of the Credit and Production in Selected European Countries – A Comparison of Deterministic and Stochastic Approach, *Acta Physica Polonica* A 133, 1371-1387

Olszak M., Kowalska I., Pipień M., Roszkowska S. (2018) The Impact of Capital on Lending in Economic Downturns and Investor Protection – the Case of Large EU Banks, *Central European Journal of Economic Modelling and Econometrics* 10 (2), 133-167

Chudzicka-Bator A., Pipień M. (2018), Modelling Intensity of EUR/PLN High Frequency Trade – a Comparison of ACD-type Models, [in:] M. Papież and S. Śmiech (Eds.), *The 12th Professor Aleksander Zelias International Conference on Modelling and Forecasting of Socio-Economic Phenomena. Conference Proceedings*, Cracow: Foundation of the Cracow University of Economics, 60-69

Mazur B., Pipień M. (2018), A Family of non-standard Bivariate Distributions with Applications to Unconditional Modeling in Empirical Finance, [in:] M. Papież and S. Śmiech (Eds.), *The 12th Professor Aleksander Zelias International Conference on Modelling and Forecasting of Socio-Economic Phenomena. Conference Proceedings*, Cracow: Foundation of the Cracow University of Economics, 302-311

Mazur B., Pipień M. (2018) Modelling Time Varying Asymmetry and Tail Behaviour in Long Series of Daily Financial Returns, *Studies in Nonlinear Dynamics and Econometrics* 25 (5)

Pipień M., Roszkowska S. (2018) Returns to Skills in Europe - Same or Different? The Empirical Importance of the Systems of Regressions Approach, *Argumenta Oeconomica* 41(2)

Pipień M., Roszkowska S. (2018) Returns to Skills and Work Experience in Europe. Same or Different?, *Bank i Kredyt* 49 (5), 405-432

Olszak M., Pipień M., Roszkowska S., Kowalska I. (2017) What drives diversity of loan loss provisions' procyclicality in the EU? *Journal of Financial Services Research* 51 (1), 55-96

Lenart Ł., Pipień M., (2017) Non-parametric Test for the Existence of the Common Deterministic Cycle: the Case of the Selected European countries, *Central European Journal of Economic Modelling and Econometrics* 9 (3), 201-241

Lenart Ł., Pipień M. (2015) Empirical Properties of the Financial Cycle within Almost Periodically Correlated Stochastic Processes - the Case of USA, UK and Poland, *Central European Journal of Economic Modelling and Econometrics* 4, 95-116.

Olszak M., Pipień M. (2014) Cross Country Linkages as Determinants of Procyclicality of Loan Loss Provisions, *European Journal of Finance* 22 (11), 965-984 *Central European Journal of Economic Modelling and Econometrics* 7 (3), 169-186

Lenart Ł., Pipień M. (2013) Almost Periodically Correlated Time Series in Business Fluctuations Analysis, *Acta Physica Polonica* A 123 (3), 70-86.

Lenart Ł., Pipień M. (2013) Seasonality Revisited - Formal Statistical Testing for Almost Periodically Correlated Stochastic Processes, *Central European Journal of Economic Modelling and Econometrics* 5 (2), 85-102.

Mazur B., Pipień M. (2012) On the Empirical Importance of Periodicity in the Volatility of Financial Returns - Time Varying GARCH as a Second Order APC(2) Process,

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.

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.

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.

and

About 80 articles published in Polish scientific journals like Przegląd Statystyczny (eng. Statistical Review), Folia Oeconomica Cracoviensia, Acta Universitatis Lodziensis, etc.

My Erdös Number : 5

(Jacek Osiewalski -> Siddhartha Chib -> Sreenivasa Rao Jammalamadaka -> Svante Janson -> Paul Erdös)