



UNIVERSITY OF GOTHENBURG
SCHOOL OF BUSINESS, ECONOMICS AND LAW

Curriculum Vitae Marcin Zamosjki

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Academic degrees

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| 2017 | Ph.D., Financial Econometrics, Vrije Universiteit Amsterdam, Tinbergen Institute |
| 2012 | Master, Economics (Finance track), Tinbergen Institute, Vrije Universiteit Amsterdam |
| 2009 | Master, Finance and Banking, Warsaw School of Economics |

Main research fields:

Empirical Asset Pricing, Financial Econometrics, Time Series Econometrics, Hedge Funds

Main teaching fields:

Financial Econometrics

Academic experience

Head of research project:

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| 2015 - 2016 | Dynamic Term Structure Models with Score-Driven Time-Varying Parameters: Estimation and Forecasting |
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International research projects:

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| 2015 - 2016 | SYstemic Risk TOMography (SYRTO), Full list at:
http://syrtoproject.eu/research-team/ |
| 2015 - 2016 | Dynamic Term Structure Models with Score-Driven Time-Varying Parameters: Estimation and Forecasting, Andre Lucas (Vrije Universiteit Amsterdam), Siem Jan Koopman (Vrije Universiteit Amsterdam) |
| 2012 - 2015 | Generalized Autoregressive Models, Among others: Andre Lucas (Vrije Universiteit Amsterdam), Falk Brauning (Boston Fed), Francisco Blasques (Vrije Universiteit Amsterdam), Kris Boudt (KU Leuven) Erkki Silde (Vrije Universiteit Amsterdam), Istvan Barra (Vrije Universiteit Amsterdam). |