Katarzyna Łasak

Curriculum Vitae

ADDRESS

CREATES
School of Economics and Management
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CURRENT POSITION

- Postdoctoral Fellow at CREATES, School of Economics and Management, Aarhus University, Denmark (August 2007- present).

EDUCATION

- PhD in Economics (2007), International Doctorate in Economic Analysis (IDEA), University Autònoma, Barcelona, Spain.
  PhD thesis: Likelihood analysis of fractionally cointegrated systems.
  Supervisor: Prof. Carlos Velasco (University Carlos III, Madrid, Spain).
- MA in Economics (2003), International Doctorate in Economic Analysis (IDEA), University Autònoma, Barcelona, Spain.
- MA in Quantitative Methods and Information Systems (2000), Warsaw School of Economics, Poland.

RESEARCH INTERESTS

- Econometrics, Time Series Analysis, Statistics, Stochastic Processes, Long memory.

RESEARCH PAPERS

- **Articles in Peer-reviewed Journals:**
  - Likelihood based testing for no fractional cointegration (2010), *Journal of Econometrics*, 158, 67-77.
- **Working Papers:**
  - Maximum likelihood estimation of fractionally cointegrated systems. CREATES Research Papers 2008-53. Revise and re-submit to *Journal of Econometrics*.
  - On Spurious Regression of Stationary, Fractionally Integrated Processes with Long Memory. Theoretical Analysis and Monte Carlo Study, mimeo, University Autònoma, Barcelona, Spain.
  - Sustainability analysis of US current account deficit - time series approach, mimeo, Macroeconomics Department, Banco Sabadell, Sant Cugat, Spain.
  - On properties of different types of differential compensators, "O własnościach różnych typów kompensatorów różnicowych", mimeo, Warsaw School of Economics, Poland.
  - Fulfillment of teaching loads in Warsaw School of Economics, "Wykonanie pensum dydaktycznego w SGH", mimeo, Institute of Econometrics, Warsaw School of Economics, Poland.

- **Work in Progress:**
  - Fractional Cointegration Rank Estimation (with C. Velasco).
  - Nonparametric Fractional Cointegration Analysis (with R. Cerqueti, M. Costantini).
  - Stock-Flow Models (with N. Haldrup).
  - What time series process drives prices? (with N. Haldrup and R. Kruse).
  - Likelihood-based inference in fractional systems with deterministic terms and unknown integration degree.
  - Fractional Cointegration in Real Time.

TEACHING EXPERIENCE

- **Lecturer:**
  - Applied Time Series and Financial Econometrics (graduate course), School of Economics and Management, Aarhus University, Denmark (fall term 2010/2011).
  - Microeconomics I (undergraduate course), Department of Mathematical Sciences, Aarhus University, Denmark (spring term 2009/2010).
  - Econometrics, GSBE-HSICF Graduate School of Business Economics - Higher School of International Commerce and Finance in Warsaw, Poland (spring term 2000/2001).
- **Tutor:**
  - Statistics (graduate course), Master in Industrial Economics, University Carlos III, Madrid, Spain (fall term 2006/2007).
- **Teaching Assistant:**
  - Econometrics (graduate course), International Doctorate in Economic Analysis, University Autònoma, Barcelona, Spain (spring term 2002/2003).
  - Mathematics (graduate course), International Doctorate in Economic Analysis, University Autònoma, Barcelona, Spain (fall term 2002/2003).
  - Econometrics (undergraduate course), University Autònoma, Barcelona, Spain (spring terms 2003/2004, 2004/2005).
  - Econometrics (undergraduate course), Warsaw School of Economics, Poland (fall term 1998/1999).

FELLOWSHIPS AND GRANTS

- Postdoctoral Fellowship of CREATES, School of Economics and Management, Aarhus University, Denmark (August 2010-July 2011).
- Postdoctoral Fellowship of the Danish Council for Independent Research (August 2008-July 2010), amount of the grant: 1.393.267 DKK.
- Postdoctoral Fellowship of the Faculty of Social Science, Aarhus University, Denmark (August 2007-July 2008).
- Fellowship for short stays outside of Catalonia, UAB, Spain (20/06/2006-14/09/2006).
- Pre-doctoral Fellowship "Beca Predoctoral de Formación de Investigadores de la UAB" (15/02/2003-14/09/2006).
- Marie Curie Training Grant of European Union (September 2001-August 2002).
- Grant to encourage mobility of professors and doctorate students (2001/2002), Ministry of Education, Culture and Sport, Spain.
- Fellowship for best students (best average grade), Warsaw School of Economics, Poland (academic year 1998/1999).

SPECIAL AWARDS

- 2010 WIEM (Warsaw International Economic Meeting) Best Paper Prize for Young Economists, Warsaw, Poland (July 2010).
- Prize for the best poster (2nd prize) at "The Cointegrated VAR model: Methods and Applications", Copenhagen, Denmark (June 2006).
- Market Master Award (team leader), The Marketplace, The Third Global Simulation Competition (1998) by Ernest R. Cadotte, University of Tennessee-Knoxville, USA.

PARTICIPATION IN REASERCH PROJECTS

- "Econometric analysis of fractionally cointegrated systems", Danish Agency for Science Technology and Innovation, 275-07-0169 (1/08/2008-31/07/2010), grant holder.
- Ministerio de Educación y Ciencia, BEC 2003-01132, principal investigator: Ines Macho Stadler (15/07/2006 - 14/09/2006).
- Ministerio de Educación y Ciencia, BEC 2000-0172, principal investigator: Ines Macho Stadler (15/02/2003 - 14/07/2006).

CONFERENCE AND SEMINAR PRESENTATIONS

- **Invited Seminars:**
  - Department of Applied Economics, University of Balearic Islands, Palma de Mallorca, Spain (March 2010).
  - Institute for Advanced Studies (IHS), Vienna, Austria (March 2009).
  - Econometric Seminar, London School of Economics, UK (November 2006).
  - Econometric Workshop, University Carlos III, Madrid, Spain (November 2005).
- **Selected conference presentations:**
  - Econometric Society World Congress, Shaghai, China (August 2010).
  - Warsaw International Economic Meeting, Warsaw, Poland (July 2010).
  - 6th World Congress of the Bachelier Finance Society, Toronto, Canada (June 2010).
  - Econometric Society European Meeting, Barcelona, Spain (August 2009).
  - Econometrics, Time Series Analysis and Systems Theory, A Conference in Honor of Manfred Deistler, IHS Vienna, Austria (June 2009).
  - North American Summer Meetings of Econometric Society, Boston MA, USA (June 2009).
  - Latin American Econometric Society Meeting, Rio de Janeiro, Brazil (November 2008).
  - 2nd Tinbergen Institute Conference "20 years of cointegration: theory and practice in prospect and retrospect", Rotterdam, The Netherlands (March 2007).
  - Econometric Society European Meeting, Vienna, Austria (August 2006).
  - The Cointegrated VAR model: Methods and Applications, Copenhagen, Denmark (June 2006).
  - Unit Root and Cointegration Testing Conference, Faro, Portugal (September 2005).

SCIENTIFIC VISITS

- University of Vienna, Austria (17-21 March 2009).
- University Carlos III, Madrid, Spain (academic year 2006/2007).

PROFESIONAL EXPERIENCE

- Research Intership at Macroeconomics Department, Banco Sabadell, Poligon Industrial Can Sant Joan, Sant Cugat, Barcelona, Spain (October 2005-June 2006).
- Research Assistant at Division of Applied Econometrics, Institute of Econometrics, Warsaw School of Economics, Poland (academic year 1998/1999).
- Member of Student Research Society of Economic Analysis at Division of Decision Analysis and Support, Institute of Econometrics, Warsaw School of Economics, Poland (1997-1999).

PROFESSIONAL ACTIVITIES

- Referee for *Econometric Theory*, *Energy Economics*, *Journal of Business and Economic Statistics*.
- Organizer of CREATES Long Memory Symposium at Aarhus University, Denmark (June 2011).
- Organizer of Lunch Seminar Series at CREATES, Aarhus University, Denmark (2007-2009).
- Member of Econometric Society.

PERSONAL PROFILE

- **Citizenship:** Polish.
- **Languages:** Polish (native), English (fluent), Spanish (fluent), Russian (fair), Danish (fair), Catalan (basic).
- **Computer Skills:** Ox, OxMetrics, Scientific Workplace, Microsoft Office, Econometrics and Statistics Packages.

REFERENCES

Prof. Niels Haldrup
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