Bańbura Marta

Personal Information:

Date of Birth: 16/01/1979
Nationality: Polish

Contact Information:

European Central Bank
Kaiserstr. 29
60311 Frankfurt/Main, Germany
Tel: +49 69 1344 5674
Mob: +49 163 1751577
Email: marta.banbura@ecb.int

Education

2002 – 2009	**PhD in Economics** ECARES Doctoral School Université Libre de Bruxelles Thesis title: Essays in Dynamic Macroeconometrics
2002 – 2004	**MSc in Statistics,** orientation Economics and Statistics Université Libre de Bruxelles
1997 – 2002	**MSc in Mathematics**, specialization Statistics Wroclaw University of Technology

Professional Experience

09/2007 – present	**Graduate Programme Participant** European Central Bank (first year in DG Statistics, currently in DG Research)
11/2006 – 12/2006	**Consultant** European Central Bank, DG Statistics
02/2006 – 08/2006	**Consultant** European Central Bank, DG Research
06/2005 – 01/2006	**Research Analyst and earlier Trainee** European Central Bank, DG Statistics
02/2002 – 06/2002	**Teaching assistant** Wroclaw University of Technology

Articles and Working Papers

Large Bayesian VARs. (joint with D. Giannone and L. Reichlin, ECB Working Paper no. 966, forthcoming in the Journal of Applied Econometrics)

A look into the factor model black box: the role of hard and soft data in forecasting GDP. (joint with G. Rünstler, ECB Working Paper no. 751)

Estimating and forecasting the euro area monthly national accounts from a dynamic factor model. (joint with E. Angelini and G. Rünstler, ECB Working Paper no. 953)

Maximum likelihood estimation of large factor model on datasets with arbitrary pattern of missing data. (joint with M. Modugno, accepted for the ECB Working Paper series)

Forecasting euro area inflation with wavelets: extracting information from real activity and money at different scales.

Participation in Conferences

2009	Third Italian Congress of Econometrics and Empirical Economics, Ancona
	North American Summer Meeting of the Econometric Society, Boston
2008	International Symposium on Forecasting, Nice
	Computing in Economics and Finance, Paris
	Factor Structures for Panel and Multivariate Time Series Data, Maastricht
	Modeling and Forecasting Economic and Financial Time Series with State Space models, Stockholm
2007	International Symposium on Forecasting, New York
	Computing in Economics and Finance, Montreal

Computer Skills

Matlab, Microsoft Office, Eviews, SAS, FAME

Languages

Polish	Native
English	Fluent
German	Very good
French	Working knowledge
Dutch	Fair