

# Piotr Zwiernik

Department of Economics and Business  
Universitat Pompeu Fabra  
Ramon Trias Fargas, 25-27  
Barcelona, 08005, Spain

Phone: +34 93 542 2556  
Fax: +34 93 542 1746  
Email: [piotr.zwiernik@upf.edu](mailto:piotr.zwiernik@upf.edu)  
Homepage: <https://sites.google.com/site/piotrzwiernik/>

## Current Academic Positions

2016 - Assistant Professor in the Department of Economics and Business, Universitat Pompeu Fabra, Barcelona, Spain.

2016 - Affiliated Professor at the Barcelona Graduate School of Economics, Barcelona, Spain.

## Past Employment

2013 - 2015 Marie Skłodowska-Curie International Outgoing Fellow (sponsored by the European Commission) at Università degli Studi di Genova jointly with the University of California, Berkeley.

2013-2014 "Outgoing Phase" in the Department of Statistics at University of California Berkeley, USA.

2015 "Return Phase" in the Department of Mathematics at University of Genoa, Italy.

2012 Postdoctorate Researcher in the Department of Mathematics and Computer Science at TU Eindhoven, The Netherlands.

7/2011 - 12/2011 Postdoctorate Fellow at IPAM, Los Angeles, US for its program on "Mathematical and Computational approaches in High-Throughput Genomics".

1/2011 - 6/2011 AXA-IML Postdoctorate Fellow at the Mittag-Leffler Institute in Stockholm, Sweden for the program on "Algebraic Geometry with a view towards application".

2007 - 2010 Teaching Assistant at the University of Warwick. Teaching: ST111/112 Probability, ST213 Mathematics of Random Events, ST216 Mathematical Statistics A, ST217 Mathematical Statistics B.

2005 - 2007 Teaching Assistant at Warsaw University and Research Assistant at Warsaw School of Economics.

2000 - 2003 Sport journalist in Gazeta Wyborcza, Warsaw, Poland.

## Education

2007–2010 PhD in Statistics at the University of Warwick, the title obtained in February 2011.  
Advisors: Diane Maclagan (mathematics), Jim Q. Smith (statistics).

2006 MSc in Mathematics, Warsaw University.  
Advisor: Jarosław Wiśniewski.

2003 MSc in Economics. Warsaw School of Economics.  
Advisor: Monika Dędyś.

## Research Interests

Graphical models with hidden data, algebraic statistics, applications of algebraic geometry and combinatorics in statistics, time series analysis, phylogenetic analysis, symbolic computations.

## Grants and Awards

Marie Curie International Outgoing Fellowship for Career Development, 2011, EUR 264 639.60 for a 3-year individual project (from the European Commission CORDIS). Grant: PIOF-GA-2011-300975.

American Study and Student Exchange Committee (ASSEC): financial support to assist to a short time visit at the University of California, Berkeley, CA, US (1. - 18. October 2009).

## Editorial activities

2015 Guest editor, special issue of Journal of Algebraic Statistics for the Algebraic Statistics conference, Genoa, June, 2015.

2014-present Editorial Board, Journal of Algebraic Statistics.

2008-present Referee for many major Statistics journals including *Annals of Statistics*, *Annals of Applied Probability*, *Bernoulli*, *Biometrika*, *Electronic Journal of Statistics* and *Journal of Machine Learning Research*. I am also a reviewer for AMS, Mathematical Reviews.

## *Other professional activities*

2015 Session Organizer, EMS 2015 (6-10 July 2015), Amsterdam, The Netherlands.

2015 Organizer, Algebraic Statistics 2015 (8-11 June 2015), Genoa, Italy.

2015 Organizer, Algebraic Statistics Meetings at University of Genoa.

2014 Organizer, Algebraic Statistics Seminar at UC Berkeley.

2010 Organizer, Workshop on Geometric and Algebraic Statistics, University of Warwick, April 2010.

## Publications

### *Books*

*Cumulants: Theory, Computations and Applications* (with Elvira Di Nardo, Henry P. Wynn), Wiley, in preparation.

*Semialgebraic Statistics and Latent Tree Models*, Monographs on Statistics and Applied Probability 146, Chapman&Hall, 2015.

*Forecasting with Composite Coincident and Leading Indexes and the CLIMA Model. Case of Poland* (with Piotr Białowolski, Maria Drozdowicz-Bieć, Robert Pater, Katarzyna Lada, Dawid Żochowski), SGH, Warsaw, 2007.

*Preprints (available on arXiv)*

*Total positivity in Markov structures* (with Shaun Fallat, Steffen Lauritzen, Kayvan Sadeghi, Caroline Uhler, Nanny Wermuth).

*The correlation space of Gaussian latent tree models* (with John Aston, Nat Shiers, and Jim Q. Smith).

*Maximum likelihood estimation for linear Gaussian covariance models* (with Caroline Uhler, Donald Richards).

*The Dependence of Routine Bayesian Model Selection Methods on Irrelevant Alternatives* (with Jim Q. Smith).

*Main articles*

*Exponential varieties* (with Mateusz Michałek, Bernd Sturmfels, and Caroline Uhler), accepted for publication in the *Proceedings of the London Mathematical Society*.

*Marginal likelihood and model selection for Gaussian latent tree and forest models* (with Mathias Drton, Shaowei Lin, and Luca Weihs), accepted for publication in *Bernoulli*.

*Automorphism groups of Gaussian Bayesian networks* (with Jan Draisma), accepted for publication in *Bernoulli*.

*Cremona linearizations of some classical varieties* (with Ciro Ciliberto, Angie Cueto, Massimiliano Mella and Kristian Ranestad). To appear in the Proceedings of the conference in honor of Corrado Segre for the 150th anniversary of his birth, Birkhäuser

*Binary distributions of concentric rings* (with Nanny Wermuth and Giovanni Marchetti), *Journal of Multivariate Analysis*, 130 (2014), pp 252-260.

*Tensors of nonnegative rank two* (with Elizabeth Allman, John A. Rhodes and Bernd Sturmfels), *Linear Algebra and its Applications: Special issue on Statistics*, Volume 473 (2015), pp 37-53.

*Secant cumulants and toric geometry* (with Mateusz Michałek and Luke Oeding), *International Mathematics Research Notices*, Issue 12, 2015, pp 4019-4063.

*Groups related to Gaussian graphical models* (with Jan Draisma and Sonja Kuhnt), *Annals of Statistics*, Volume 41, Number 4 (2013), pp 1944-1969.

*Binary cumulant varieties* (with Bernd Sturmfels), *Annals of Combinatorics*, Volume 17, Issue 1 (2013), pp 229-250.

*L-cumulants, L-cumulant embeddings and algebraic statistics*. *Journal of Algebraic Statistics*. Volume 3 (2012), pp 11-43.

*Tree-cumulants and the geometry of Bayesian tree models* (with Jim Q. Smith), *Bernoulli*, Volume 18, Number 1 (2012), 290-321.

*An Asymptotic Behaviour of the Marginal Likelihood for General Markov Models*, *J. of Machine Learning Research*. Volume 12 (2011), pp 3283-3310.

*The geometry of hidden tree Markov models for binary data* (with Jim Q. Smith), *Electron. J. Statist*, Volume 5 (2011), 1276-1312.

## Secondary publications

Berg, J.B. van den, Castro, R., Draisma, J., Evers, J.H.M., Hendriks, M., Khimshiashvili, G., Krehel, O., Kryven, I., Mora, K., Szabó, B.T. & Zwiernik, P. (2012). *Non-imaging optics for LED-lighting*. Proceedings of the 84th European Study Group Mathematics with Industry, 30 January - 3 February 2012, Eindhoven, The Netherlands.

Piotr Białowolski, Piotr Zwiernik, Dawid Żochowski, *Modelling Inflation using Markov Switching Models. Case of Poland.*, in M. Drozdowicz-Bieć ed., "Business Surveys, Business Cycles. Polish Contribution to the 30th CIRET Conference", Prace i Materiały IRG SGH, 86, 2011.

Piotr Białowolski, Katarzyna Rosiak-Lada, Piotr Zwiernik, Dawid Żochowski, *Joint modelling of the GDP, unemployment rate and inflation using composite indicators* (in Polish), Prace i Materiały IRG SGH, 80, 2007.

Piotr Zwiernik, *On graphical models for time series* (in Polish), Research Report, Instytut Ekonometrii, Warsaw School of Economics, 2006.

Piotr Białowolski, Piotr Zwiernik, Dawid Żochowski, *Diagnosing and Predicting Inflation in Poland with Application of Markov Switching Models and Future Inflation Indicator*, 26<sup>th</sup> CIRET Conference, Rome 2006.

Katarzyna Maciejowska, Piotr Zwiernik, *Nonlinear modelling for business cycle indicators* (in Polish), Prace i Materiały IRG SGH, 77, 2006.

Katarzyna Maciejowska, Piotr Zwiernik, *Switching Markov models in the analysis of business cycles using business cycle indicators* (in Polish), Zeszyty koniunktury w gospodarce polskiej, 21, 2005.

Piotr Zwiernik, *On a certain transformation for the business cycle survey data* (in Polish), Research Report, Instytut Ekonometrii, Warsaw School of Economics, 2004.

## Activities

### Lecture courses given

*Latent tree graphical models* (11 June 2015), Algebraic Statistics conference, University of Genoa, Italy. (3 hours)

*Latent tree graphical models* (27-29 April 2015), Big Data Program, Fields Institute, Toronto, Canada. (5 hours)

*Nonlinear time series modeling* (21-22 February 2007), National Bank of Poland, Warsaw, Poland. (2 days)

### Conference presentations

ERCIM 2015 (Dec 2015), London, UK.

SIAM Conference on Applied Algebraic Geometry (Aug 2015), NIMS Daejeon, South Korea.

ERCIM 2014 (Dec 2014), University of Pisa, Pisa, Italy.

Algebraic Statistics at the AMS Fall Western Sectional Meeting (Oct 2014), San Francisco, USA.

Workshop on Algebraic Statistics (Aug 2014), Prague, Czech Republic.

COMPSTAT 2014 (Aug 2014), Geneva, Switzerland.

Joint Statistical Meetings 2014 (Aug 2014), Boston, USA.

Fourth Encuentro Colombiano de Combinatoria (June 2014), Universidad de los Andes, Bogotá, Colombia.

Algebraic Statistics Conference (May 2014), the Illinois Institute of Technology, Chicago, USA.

Applied Algebra Days 2 (May 2014), Wisconsin Institutes for Discovery, The University of Wisconsin, Madison, USA.

Joint Statistical Meetings 2013 (August 2013), Montréal, Canada.

SIAM Conference on Applied Algebraic Geometry 2013 (August 2013), Colorado State University, USA.

Algebraic Statistics in Europe (September 2012) at IST Austria, Vienna, Austria.

Workshop on Algebraic Statistics (June 2012) at The Pennsylvania State University, PA, US.

DIAMANT symposium (May 2012) at Hotel Veldenbos in Nunspeet, Holland.

Working group on algebra and combinatorics (May 2012) at CWI Amsterdam, Holland.

Workshop on Graphical Models: Mathematics, Statistics and Computer Science (April 2012) at the Fields Institute, Toronto.

AIM Workshop on Singular learning theory: connecting algebraic geometry and model selection in statistics (December 2011) at the American Institute of Mathematics (AIM) in Palo Alto, California.

MEGA 2011: Effective Methods in Algebraic Geometry (May 2011), Stockholm, Sweden.

WOGAS<sub>3</sub>: Workshop on Geometric and Algebraic Statistics 3 (April 2011) at University of Warwick, UK.

SIMAI 2010 (June 2010) at Università di Cagliari, Sardinia, Italy.

Higher Dimensional Birational Geometry. (June 2010) Warwick University.

9th Valencia International Meeting on Bayesian Statistics 2010 (June 2010) Benidorm, Alicante, Spain. (poster).

Model Uncertainty (June 2010) Warwick University. (poster).

Research Students' Conference 2010 (April 2010) at University of Warwick.

The Workshop on Geometric and Algebraic Statistics 2 (April 2010) at the University Warwick.

The Workshop on Graphical Models and Genetic Applications. (April 2009) at Warwick (poster).

RSC 2009. (March 2009) in Lancaster.

The Workshop on Algebraic Statistics. (Dec 2008) at MSRI, Berkeley, CA, USA.

The Opening Workshop for 2008-09 Program on Algebraic Methods in Systems Biology and Statistics. (September 2008) at SAMSI, NC, USA (poster).

Workshop on Applied Mathematics/Statistics Interface, Warwick (June 2008) (poster).

WAG Workshop on Commutative Algebra, Complexes and Computer Algebra, Warwick (June 2008).

*Seminar talks*

- Second Heidelberg-Mannheim Stochastics Colloquium (Nov 2015), Heidelberg, Germany.
- Algebraic Statistics Seminar (Oct 2015), University of Genoa, Italy.
- Dipartimento di Matematica e Informatica U. Dini (Sep 2015), Università di Firenze, Italy.
- Dipartimento di Economia, Finanza e Statistica (Jul 2015), Università di Perugia, Italy.
- Machine Learning Lunch Seminar (May 2015), University of Genoa, Italy.
- Statistics Seminar (Mar 2015) Collegio Carlo Alberto, Moncalieri, Italy.
- Seminar in applied mathematics and statistics (Mar 2015) University of Copenhagen, Denmark.
- Algebraic Geometry Seminar (Mar 2015) Genoa, Italy.
- Department of Mathematics and Statistics (Feb 2015) Lancaster University, UK.
- Algebraic Statistics Meetings (Feb 2015) University of Genoa, Italy.
- Department of Economics and Business (Feb 2015) Universitat Pompeu Fabra, Barcelona, Spain.
- Statistics Colloquium (Jan 2015), University of Chicago, IL, USA.
- Mathematics Colloquium (Nov 2014), San Francisco State University, CA, USA.
- Maseeh Mathematics and Statistics Colloquium (Nov 2014), Portland State University, Oregon, USA.
- Computational Algebraic Geometry Seminar (Nov 2014), UC Berkeley, USA.
- Faculty of Mathematics, Informatics and Mechanics (Aug 2014), Warsaw University, Poland.
- Algebraic Statistics Seminar (April 2014), UC Berkeley, USA.
- AGC Seminar (May 2013), San Francisco State University, USA.
- SGSA Student Seminar (April 2013), UC Berkeley, USA.
- BAD Math Day Seminar (April 2013), San Jose State University, USA.
- Representation Theory, Geometry, Combinatorics Seminar (Feb 2013), UC Berkeley, USA.
- CRiSM Seminar (Nov 2012) at the University of Warwick, UK.
- Intercity Number Theory Seminar (Nov 2012), TU Eindhoven, Eindhoven, Holland.
- Eindhoven Stochastics Seminar (May 2012) at Eurandom, Eindhoven, Holland.
- Berkeley Algebraic Statistics Seminar (Nov 2011) at UC Berkeley, CA, USA.
- IPAM Seminar (Nov 2011) at IPAM, UCLA, CA, USA.
- Eindhoven Seminar Combinatorial Theory (May 2011) at TU Eindhoven, Eindhoven, Holland.
- Combinatorics Seminar (May 2011) at KTH, Stockholm, Sweden.
- ESI seminar (Mar 2011) at the Erwin Schrödinger International Institute for Mathematical Physics, Vienna, Austria.
- Institut Mittag-Leffler Seminar (Feb 2011) at Institut Mittag-Leffler, Stockholm, Sweden.

Statistics Seminar, Queen Mary, London (Nov 2010).

YRM at Warwick (Nov 2010).

YRM at Warwick (May 2009).

Seminarium MCMC. (Oct 2008) at MIM, Warsaw University, Warsaw.

YRM at Warwick (May 2008).

### *Collaborative visits*

Giovanni Marchetti and Nanny Wermuth (Dec 2015), Università di Firenze, Italy.

Elvira Di Nardo (October 2015), Università della Basilicata, Potenza, Italy.

Giovanni Marchetti and Giorgio Ottaviani (September 2015), Università di Firenze, Italy.

Caroline Uhler (August 2015), IST Austria, Vienna, Austria.

Antonio Forcina (July 2015), Università di Perugia, Italy.

Elvira Di Nardo (June 2015), Università della Basilicata, Potenza, Italy.

Marta Casanellas Rius and Jesus Fernández-Sánchez (May 2015), Barcelona Tech, Barcelona, Spain.

Steffen Lauritzen (March 2015), University of Copenhagen, Denmark.

Mathias Drton (March 2014), University of Washington, Seattle, USA.

Mathias Drton (April 2013), University of Washington, Seattle, USA.

Franz Lehner (April 2011), Erwin Schrödinger International Institute for Mathematical Physics, Vienna, Austria.

### *Professional Memberships*

Bernoulli Society, IMS.