

# Michał Warchol

DOCTORAL RESEARCHER at  
Université Catholique de Louvain  
Institut de Statistique, Biostatistique  
et Sciences Actuarielles  
Voie du Roman Pays 20 bte L1.04.01  
1348 Louvain-la-Neuve, Belgium

+48 508 247 047  
[michal.warchol@uclouvain.be](mailto:michal.warchol@uclouvain.be)  
[www.mwarchol.com](http://www.mwarchol.com)

---

## Work experience

- 10.2012 - present DOCTORAL RESEARCHER, Université catholique de Louvain, Institute de statistique, biostatistique et sciences actuarielles, Belgium:  
- modeling dependence of extreme events; research projects in collaboration with: Johan Segers (Université Catholique de Louvain), Holger Drees (University of Hamburg) and Richard Davis (Columbia University).
- 01.2016 - present COFOUNDER, DeepArt.io, Tübingen, Germany:  
- convert your photos into art using deep neural networks
- 10.2015 - present FREELANCER, Statistical consulting for a Chicago-based investment advisory firm:  
- portfolio optimization and construction of novel financial stress indices.
- 01.2015 - 06.2015 RESEARCH SCHOLAR, Columbia University, Department of Statistics, New York, USA.
- 03.2012 - 06.2012 INTERN, UBS PSC, Securities, Poland.
- 02.2011 - 02.2012 VISITING STUDENT AND RESEARCH ASSISTANT, École polytechnique fédérale de Lausanne, Department of Statistics, Switzerland.
- 07.2010 - 09.2010 INTERN, Centre for Industrial Applications of Mathematics and System Engineering, Poland.
- 10.2009 - 10.2010 PRESIDENT AND COFOUNDER, Financial Mathematics Scientific Student Organization at Jagiellonian University, Poland.

---

## Education

- 10.2012 - 08.2016 PHD IN STATISTICS, Université catholique de Louvain, Institute de statistique, biostatistique et sciences actuarielles, Belgium.
- 10.2006 - 06.2012 MASTER IN MATHEMATICS, Jagiellonian University, Department of Mathematics and Computer Sciences, Poland.
- 10.2007 - 10.2010 BACHELOR IN FINANCE, Cracow University of Economics, Department of Finance, Poland.

---

## Research interests

time series analysis, large deviations, financial engineering, quantitative risk management, machine learning, data science, data visualization.

---

## Personal grants

- 10.2013 - 10.2017 PhD scholarship, Fund for Scientific Research – FNRS, Belgium.
- 01.2015 - 06.2015 Research grant for a visit at Columbia University in New York, FSR - UCL, Belgium.

## Publications

- 2016 Davis, R., Drees, H., Segers, J. and Warchoł, M. "Modeling serial extremal dependence", *arXiv preprint* arXiv:1604.00954.
- 2016 Kiriliouk, A., Segers, J. and Warchoł, M. "Nonparametric estimation of extremal dependence", book chapter published in "Extreme Value Modeling and Risk Analysis: Methods and Applications" edited by Dey, D. and Yan, J., *Chapman and Hall/CRC*.
- 2015 Drees, H., Segers, J. and Warchoł, M. "Statistics for Tail Processes of Markov Chains", *Extremes*, 18(3), 369-402.
- 2013 De Carvalho, M., Oumow, B., Segers, J. and Warchoł, M. "A Euclidean Likelihood Estimator for Bivariate Tail Dependence", *Communications in Statistics - Theory and Methods*, 42(7), 1176-1192.
- 

## Selected talks

- 06.2016 Invited talk, *King Abdullah University of Science & Technology* (Saudi Arabia)
- 01.2016 Invited talk, *The Karlsruhe Institute of Technology, Institute of Stochastics* (Karlsruhe, Germany)
- 06.2015 Contributed talk, *Extreme Value Analysis Conference* (Ann Arbor, USA)
- 03.2015 Invited talk, *Columbia University Statistics Student Seminar* (New York, USA)
- 03.2015 Invited talk, *Multivariate Heavy tail Phenomena Team meeting* (New York, USA)
- 12.2014 Contributed talk, *Extreme Events in Finance* (Paris, France)
- 11.2014 Invited talk, *Workshop on Extreme Value Theory: Spatial and Temporal Aspects* (Besançon, France)
- 

## Teaching

- fall 2014 and 2015 PROBABILITY AND STATISTICS (Université catholique de Louvain, Belgium)
- spring 2014 NONPARAMETRIC SMOOTHING (Université catholique de Louvain, Belgium)
- 

## Computer skills

Proficiency in R programming language, basics of Python and MATLAB

---

## Personal

Nationality: Polish  
Birth place and date: Kraków, Poland, 05-10-1987  
Languages: Polish (native), English (fluent), French (intermediate)

---

## Hobbies

ALPINE SKIING: ski instructor (2005-2007) and ski racer (Polish Academy Championships in Alpine Skiing 2007-2008)  
DIVING: advanced open water diver license  
SAILING: inland skipper license

Last updated: September 21, 2016