

# JONAS STRIAUKAS

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Center for Operations Research and Econometrics  
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arXiv: <https://arxiv.org>  ; Cross Validated: [link](#) 

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## RESEARCH INTERESTS

High-dimensional statistics/econometrics, optimization methods for machine learning, mixed data sampling machine learning methods (MIDAS ML) with applications in finance

## CURRENT POSITION

Research Fellow at F.R.S.-FNRS (Belgian National Fund for Scientific Research), 2018 October - present

## EDUCATION

European Doctoral Program, Université catholique de Louvain, 2019 May - present

Ph.D. Economics, Université catholique de Louvain, 2017 April - present


Preliminary thesis title: “Estimation and Inference for High Dimensional Time Series Data Models”

Committee: Prof. Andrii Babii, Prof. Rudy De Winne, Prof. Geert Dhaene, Prof. Eric Ghysels


M.A. Quantitative Economics and Finance, University of St. Gallen, 2014

B.Sc. Mathematics, Queen Mary University of London, 2013

## WORKING PAPERS

“Machine Learning Time Series Regressions with an Application to Nowcasting”, [pdf](#) 

with A. Babii and E. Ghysels, conditionally accepted at *Journal of Business Economics & Statistics*

“High-Dimensional Granger Causality Tests with an Application to VIX and News”, [pdf](#) 

with A. Babii and E. Ghysels

“Machine Learning Panel Data Regressions with an Application to Nowcasting Price Earnings Ratios”, [pdf](#) 

with A. Babii, R. T. Ball and E. Ghysels, revision requested at *Journal of Econometrics*

“Network-Constrained Covariate Coefficient and Connection Sign Estimation”, [pdf](#) 

with M. Weber, M. Schumacher and H. Binder

## WORK IN PROGRESS

“(Very) Short Term Return Predictability”

with A. Babii, E. Ghysels and F. Grigoris

“Robust Machine Learning Quantile Regression Models with an Application to Macro Risk”

with A. Babii and E. Ghysels

“Robust Machine Learning with Applications in Finance”

## TEACHING EXPERIENCE

Practical sessions instructor

SoFiE summer school, NYU/Shanghai with Prof. Andrii Babii and Prof. Eric Ghysels, 2020 ★

SoFiE summer school, University of Chicago with Prof. Andrii Babii and Prof. Eric Ghysels, 2020 ★

CORE Lectures Series with Prof. Eric Ghysels, 2019

Teaching Assistant at Université catholique de Louvain for the following courses

Master level, Big data in Finance with Prof. Eric Ghysels, 2019

Master level, Forecasting with Prof. Eric Ghysels, 2018

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★ Sessions were delivered online.

## PRESENTATIONS

2020: UCLouvain CORE Brown Bag ×2 ★; UNC PhD students econometrics workshop ★  
2019: UCLouvain Finance PhD students workshop; Institute of Statistics, Biostatistics and Actuarial Sciences Young Researchers Day; The Winter Meeting of the Annual Lithuanian Conference on Economic Research  
2018: 1st QMUL Economics and Finance Workshop for PhD & Post-doctoral Students; UNC Kenan-Flagler Business School; SoFiE summer school Brussels

## RESEARCH VISITS

University of North Carolina – Chapel Hill, 2019 October  
University of North Carolina – Chapel Hill, 2018 September

## AWARDS & HONORS

F.R.S.-FNRS Aspirant fellowship grant, 2018 October - present  
F.R.S.-FNRS travel grant, 2018 June

## PROFESSIONAL SERVICE

### REVIEWER

Journal of Applied Econometrics

### STATISTICAL SOFTWARE

R: midasml ([CRAN link](#)), LassoNet ([CRAN link](#))  
Development code: [GitHub](#)

## SKILLS

R (and Rcpp), C++, Matlab (and mex), Fortran, Python, Stata, GitHub, L<sup>A</sup>T<sub>E</sub>X

## HOBBIES

Art (Royal Academy of Arts students exhibition awards in 2009, 2010, [link](#)), football, photography, skiing, tennis

## REFERENCES

Prof. Eric Ghysels  
Co-advisor & co-author  
Edward M. Bernstein Distinguished Professor of Economics  
Professor of Finance  
University of North Carolina — Chapel Hill  
Email: [eghysels@unc.edu](mailto:eghysels@unc.edu)

Prof. Rudy De Winne  
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Professor of Finance  
UC Louvain  
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Prof. Geert Dhaene  
Committee member  
Professor of Economics  
KU Leuven  
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★ Virtual seminar.