

# JONAS STRIAUKAS

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Louvain Finance research center  
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## RESEARCH INTERESTS

(Robust) statistical learning methods for dependent data, mixed frequency data econometric methods with applications in finance & macroeconomics

## CURRENT POSITION

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

## EDUCATION

European Doctoral Program, Université catholique de Louvain, May 2019 - April 2022

Exchange at Universitat Pompeu Fabra hosted by Gábor Lugosi & Christian Brownlees, January - April 2022

Ph.D. Economics, Université catholique de Louvain, February 2022

Thesis title: "Estimation and Inference for High Dimensional Time Series Data Models"

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

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

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

## PUBLICATIONS

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

with A. Babii and E. Ghysels (2021), *Journal of Business & Economic Statistics*, [journal](#) [↗](#)

"Regularized Regression When Covariates Are Linked on a Network: The 3CoSE Algorithm", [pdf](#) [↗](#)

with M. Weber, M. Schumacher and H. Binder, *Journal of Applied Statistics*, [journal](#) [↗](#) (open access)

## WORKING PAPERS

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

with A. Babii and E. Ghysels, R&R

"Machine Learning Panel Data Regressions with Heavy-tailed Dependent Data: Theory and Application", [pdf](#) [↗](#)

with A. Babii, R. T. Ball and E. Ghysels, R&R

## WORK IN PROGRESS

"Panel Data Nowcasting in a Data-Rich Environment: The Case of Price-Earnings Ratios"

with A. Babii, R. Ball and E. Ghysels

"(Very) Short Term Return Predictability"

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

"Quantile-based Inflation Risk Machine Learning Models"

(supersedes "Quantile-based Inflation Risk Models")

with A. Babii, E. Ghysels and L. Iania

## TEACHING EXPERIENCE

Teaching Assistant at Université catholique de Louvain for the following courses

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

Master level, Forecasting with Eric Ghysels, 2018

## PRESENTATIONS

- 2022: Aarhus University<sup>★</sup>; Copenhagen Business School, Netherlands Econometric Study Group Meeting (invited talk), Vienna–Copenhagen Conference on Financial Econometrics.
- 2021: UNC PhD students econometrics workshop<sup>★</sup>; 3rd Baltic Economics Conference<sup>★</sup>; North American Summer Meeting of the Econometric Society<sup>★</sup>; SoFiE<sup>★</sup>; ECB workshop<sup>★</sup>; European Summer Meeting of the Econometric Society<sup>★</sup>; CFE (invited talk)<sup>★</sup>
- 2020: UC Louvain CORE Brown Bag  $\times 2$ <sup>★</sup>; UNC PhD students econometrics workshop<sup>★</sup>
- 2019: UC Louvain 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.

## AWARDS & HONORS



- 2022: Euro Area Business Cycle Network lectures series<sup>★</sup>
- 2022-24: F.R.S.-FNRS PDR grant for  $\approx 160,000$  Eur, joint with Rudy De Winne
- 2020: SoFiE summer school, NYU/Shanghai<sup>★</sup>
- 2020: SoFiE summer school, University of Chicago<sup>★</sup>
- 2019: CORE lectures series
- 2018-22: F.R.S.-FNRS Aspirant fellowship grant


## PROFESSIONAL SERVICE

### REVIEWER

Journal of Applied Econometrics, Journal of Econometrics, Journal of Financial Econometrics, Oxford Bulletin of Economics and Statistics, PLOS ONE

### STATISTICAL SOFTWARE

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

Development code: [GitHub](#) 

## SKILLS

Fortran, R (and Rcpp), C++, Matlab (and mex), Python, Stata, GitHub,  $\text{\LaTeX}$

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<sup>★</sup> Online conference/seminar/lectures.