

JONAS STRIAUKAS

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Louvain Finance research center
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RESEARCH INTERESTS

(Robust) statistical learning methods for the 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 - present

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[★]; Copenhagen Business School, Netherlands Econometric Study Group Meeting (invited talk), Vienna–Copenhagen Conference on Financial Econometrics.
- 2021: UNC PhD students econometrics workshop[★]; 3rd Baltic Economics Conference[★]; North American Summer Meeting of the Econometric Society[★]; SoFiE[★]; ECB workshop[★]; European Summer Meeting of the Econometric Society[★]; CFE (invited talk)[★]
- 2020: UC Louvain CORE Brown Bag $\times 2$ [★]; UNC PhD students econometrics workshop[★]
- 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[★]
- 2022-24: F.R.S.-FNRS PDR grant for $\approx 160,000$ Eur, joint with Rudy De Winne
- 2020: SoFiE summer school, NYU/Shanghai[★]
- 2020: SoFiE summer school, University of Chicago[★]
- 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, PLUS 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, \LaTeX

[★] Online conference/seminar/lectures.