

# JONAS STRIAUKAS

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Center for Statistics  
Finance Department  
Copenhagen Business School  
Campus Solbjerg Plads 3, A4.27

 [striaukas](#)  
 [jost.fi\[at\]cbs.dk](mailto:jost.fi[at]cbs.dk)  
 <https://jstriaukas.github.io/>   
 <https://github.com/> 

## RESEARCH INTERESTS

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

## CURRENT POSITION

Assistant professor of statistics, department of finance, Copenhagen Business School, October 2022 - present

## EDUCATION

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

Exchange at Universitat Pompeu Fabra, January - April 2022

Visit supervisors: Christian Brownlees & Gábor Lugosi

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



Thesis title: “Estimation and inference for high dimensional mixed frequency data models”



Advisors: Andrii Babii, Eric Ghysels. Committee: Rudy De Winne, Geert Dhaene, Christian M. Hafner



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



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

## PUBLICATIONS


“Machine learning panel data regressions with heavy-tailed dependent data: Theory and application”,  
with A. Babii, R. T. Ball and E. Ghysels, (2022), *Journal of Econometrics*. [pdf](#)  [journal](#) 

“Machine learning time series regressions with an application to nowcasting”,  
with A. Babii and E. Ghysels (2022), *Journal of Business & Economic Statistics*, 40, 1094–1106. [pdf](#)  [journal](#) 

“High-dimensional Granger causality tests with an application to VIX and news”,  
with A. Babii and E. Ghysels, (2022), *Journal of Financial Econometrics*. [pdf](#)  [journal](#) 

“Regularized regression when covariates are linked on a network: The 3CoSE algorithm”,  
with M. Weber, M. Schumacher and H. Binder, (2021), *Journal of Applied Statistics*. [pdf](#)  [journal](#) 

## WORKING PAPERS

“Panel data nowcasting in a data-rich environment: The case of price-earnings ratios”  
with A. Babii, R. Ball and E. Ghysels, [pdf](#) 

## WORK IN PROGRESS

Handbook of research methods and applications in macroeconomic forecasting  
Chapter: “Econometrics of machine learning methods in economic forecasting”  
with A. Babii and E. Ghysels

“Nowcasting and aggregation: The case of EU”  
with A. Babii, L. Barbaglia and E. Ghysels

“Robust high-dimensional expectile regression”

## PRESENTATIONS

- 2022: Aarhus University<sup>★</sup>; Copenhagen Business School, Netherlands Econometric Study Group Meeting (invited talk), Vienna–Copenhagen Conference on Financial Econometrics, International Association for Applied Econometrics, Sveriges Riskbank “Non-traditional Data, Machine Learning, and Natural Language Processing in Macroeconomics”.
- 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 ×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: Member of Danish Society for Theoretical Statistics (DSTS)
- 2022: Euro Area Business Cycle Network lectures, joint with Eric Ghysels and Massimiliano Marcellino<sup>★</sup>
- 2022-24: F.R.S.-FNRS PDR grant for ≈160.000 Eur, joint with Eric Ghysels and Rudy De Winne
- 2020: SoFiE summer school, NYU/Shanghai, joint with Andrii Babii and Eric Ghysels<sup>★</sup>
- 2020: SoFiE summer school, University of Chicago, joint with Andrii Babii and Eric Ghysels<sup>★</sup>
- 2019: CORE lectures series, joint with Anessa Custovic and Eric Ghysels
- 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, Review of Economics and Statistics

### STATISTICAL SOFTWARE

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

Development code: [GitHub](#) 

## SKILLS

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

## PROFESSIONAL EXPERIENCE

Trainee, National Bank of Belgium, June 2022 - September 2022

Analyst, economist and research assistant, Bank of Lithuania, October 2014 - March 2017

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