Jonas Striaukas

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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

Assistant professor of statistics, department of finance, Copenhagen Business School, 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 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 and E. Ghysels

"Quantile-based inflation risk machine learning models"
(supersedes "Quantile-based inflation risk models")
with A. Babii, E. Ghysels and L. Iania

"Robust high-dimensional expectile regression"

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, International Association for Applied Econometrics, Sveriges Riskbank "Non-traditional Data, Machine Learning, and Natural Language Processing in Macroeconomics".

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, joint with Eric Ghysels and Massimiliano Marcellino★

2022-24: F.R.S.-FNRS PDR grant for ≈160.000 Eur, joint with Eric Ghysels Rudy De Winne

2020: SoFiE summer school, NYU/Shanghai, joint with Andrii Babii and Eric Ghysels★

2020: SoFiE summer school, University of Chicago, joint with Andrii Babii and Eric Ghysels★

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

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.