

JONAS STRIAUKAS

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arXiv: <https://arxiv.org> [↗](#) ; Cross Validated: [link](#) [↗](#)

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

Ph.D. Economics, Université catholique de Louvain, 2017 April - present
Preliminary thesis title: “Estimation and Inference for High Dimensional Mixed Frequency 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

PUBLICATIONS

“Machine Learning Time Series Regressions with an Application to Nowcasting”, [pdf](#) [↗](#)
with A. Babii and E. Ghysels, forthcoming at *Journal of Business & Economic Statistics* [journal](#) [↗](#)

WORKING PAPERS

“High-Dimensional Granger Causality Tests with an Application to VIX and News”, [pdf](#) [↗](#)
with A. Babii and E. Ghysels, revision requested at *Journal of Financial Econometrics*
“Machine Learning Panel Data Regressions with an Application to Nowcasting Price Earnings Ratios”, [pdf](#) [↗](#)
with A. Babii, R. T. Ball and E. Ghysels, revised and resubmitted to *Journal of Econometrics*
“Regularized Regression When Covariates Are Linked on a Network: The 3CoSE Algorithm”, [pdf](#) [↗](#)
with M. Weber, M. Schumacher and H. Binder revised and resubmitted to *Journal of Applied Statistics*

PRESENTATIONS

2021: UNC PhD students econometrics workshop [★](#); 3rd Baltic Economics Conference [★](#); North American Summer Meeting of the Econometric Society [★](#); SoFiE 2021 [★](#); ECB workshop [★](#); European Summer Meeting of the Econometric Society [★](#)
2020: UC Louvain CORE Brown Bag ×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

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



[★](#) Virtual conference/seminar.


PROFESSIONAL SERVICE

REVIEWER

Journal of Applied Econometrics, Journal of Econometrics, Journal of Financial Econometrics, Oxford Bulletin 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, \LaTeX

REFERENCES

Available upon request.