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

European Doctoral Program, Université catholique de Louvain, 2019 May - present

Ph.D. Economics, Université catholique de Louvain, 2017 April - present
Preliminary thesis title: "Estimation and Inference for High Dimensional Time Series 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 & Economics Statistics*

Working papers

"High-Dimensional Granger Causality Tests with an Application to VIX and News", pdf
with A. Babii and E. Ghysels

"Machine Learning Panel Data Regressions with an Application to Nowcasting Price Earnings Ratios", pdf
with A. Babii, R. T. Ball and E. Ghysels, revision requested at *Journal of Econometrics*

"Network-Constrained Covariate Coefficient and Connection Sign Estimation", pdf
with M. Weber, M. Schumacher and H. Binder

Work in progress

"(Very) Short Term Return Predictability"
with A. Babii, E. Ghysels and F. Grigoris

"Robust Machine Learning with Applications in Finance"

Teaching experience

Practical sessions instructor
SoFiE summer school, NYU/Shanghai with Prof. Andrii Babii and Prof. Eric Ghysels, 2020 ⋆
SoFiE summer school, University of Chicago with Prof. Andrii Babii and Prof. Eric Ghysels, 2020 ⋆
CORE Lectures Series with Prof. Eric Ghysels, 2019

Teaching Assistant at Université catholique de Louvain for the following courses
Master level, Big data in Finance with Prof. Eric Ghysels, 2019
Master level, Forecasting with Prof. Eric Ghysels, 2018

⋆ Sessions were delivered online.

Presentations

2020: UCLouvain CORE Brown Bag ×2 ⋆; UNC PhD students econometrics workshop ⋆

2019: UCLouvain 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

Research Visits

University of North Carolina – Chapel Hill, 2019 October

University of North Carolina – Chapel Hill, 2018 September

Awards & Honors

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

F.R.S.-FNRS travel grant, 2018 June

Professional service

Reviewer

Journal of Applied Econometrics

Statistical software

R: midasml (CRAN link), LassoNet (CRAN link)

Development code: GitHub

Skills

R (and Rcpp), C++, Matlab (and mex), Fortran, Python, Stata, GitHub, LaTeX

Hobbies

Art (Royal Academy of Arts students exhibition awards in 2009, 2010, link), football, photography, skiing, tennis

References

Prof. Eric Ghysels
Co-advisor & co-author
Edward M. Bernstein Distinguished Professor of Economics
Professor of Finance
University of North Carolina — Chapel Hill
Email: eghysels@unc.edu

Prof. Andrii Babii
Committee member & co-author
Assistant Professor of Economics
University of North Carolina — Chapel Hill
Email: andrii@email.unc.edu

Prof. Rudy De Winne
Co-advisor
Professor of Finance
UC Louvain
Email: rudy.dewinne@uclouvain.be

Prof. Geert Dhaene
Committee member
Professor of Economics
KU Leuven
Email: geert.dhaene@kuleuven.be

⋆ Virtual seminar.