

# JONAS STRIAUKAS

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

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## 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, revision requested at *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  $\times 2$  ; 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

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

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 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, L<sup>A</sup>T<sub>E</sub>X

## REFERENCES

Available upon request.