Jonas Striaukas

November, 2021

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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

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 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 (2021), *Journal of Business & Economic Statistics* journal

"Regularized Regression When Covariates Are Linked on a Network: The 3CoSE Algorithm", pdf
with M. Weber, M. Schumacher and H. Binder forthcoming at *Journal of Applied Statistics* journal (open access)

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 Heavy-tailed Dependent Data: Theory and Application", pdf
with A. Babii, R. T. Ball and E. Ghysels, revision requested at *Journal of Econometrics*

Work in progress

"Panel Data Nowcasting in a Data-Rich Environment: The Case of Price-Earnings Ratios"
with A. Babii, R. Ball and E. Ghysels

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

"Outlier-Robust High-dimensional Expectile Regression with a Financial Application"

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 ★; CFE 2021 (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

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, Journal of Econometrics, Journal of Financial Econometrics, Oxford Bulletin of Economics and Statistics, PLUS 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

References

Available upon request.

★ Virtual conference/seminar.