

# 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

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 an Application to Nowcasting Price Earnings Ratios”, [pdf](#) 

with A. Babii, R. T. Ball and E. Ghysels, revision requested at *Journal of Econometrics*

## WORK IN PROGRESS

“(Very) Short Term Return Predictability”

with A. Babii, E. Ghysels and F. Grigoris

## 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

## 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.

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★ Virtual conference/seminar.