Lucas Darius KONRAD

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Employment

Consultant, World Bank – FinSAC & MTI	Since 2023/05
Research and Teaching Associate, WU Vienna – Economics Department	Since 2022/09
Project Member, A New Climate Plan for Austria	2023/04 - 2024/06
Trainee, European Central Bank – DG Statistics	2022/03 - 2022/09
Tutor, WU Vienna – Markets and Strategy	2021/09 - 2022/02
Research Intern, Dutch Central Planning Bureau	2021/04 - 2021/10
Student Assistant, Raiffeisen Bank International – Macro/FI/FX-Research	2019/03 - 2020/09

Education

PhD program in Economics, WU Vienna	Since 2022/09
MSc in Econometrics (with honors), Tilburg University	2020/09 - 2021/11
BSc in Economics (with honors), WU Vienna	2016/10 - 2019/09

Skills

Languages: German (native), English (C2), French (A1), Spanish (A1)

Programming: R, C++, MATLAB, Python, Mathematica, Stata

Research Interests

Anomaly Detection, Environmental Risk, Macroeconomic Risk, Extreme Value Theory, Bayesian Statistics, Dependency Modeling

Academic Work (lucaskonrad.eu for Details)

Working Papers

Konrad, L.D., Kuschnig, N. (2025).
Testing Most Influential Sets
(R&R ICLR)

Konrad L.D. (2024).
Basically Trapped - A General Equilibrium Approach to the Undersupply of Basic Research in Free Markets

Work in Progress

Konrad, L.D. (2025).
The Approximately Exact Generalized Moment Prior
Presented at ESOBE (Melbourne 2025)

Konrad, L.D., Kuschnig, N. (2025).
Testing for Influential Sets
Presented at IAAE (Turin 2025)

Konrad, L.D., Pfarrhofer, M (2025).
Skewness in Mean - Growth at Risk

Konrad, L.D., Goldmann, J (2025).
BISAM - Estimating Bayesian Indicator Saturated Models in R

Wohak, U., **Konrad, L.D.**, Kuschnig, N., Vashold, L. (2025).
Random Forest Protection - Estimating REDD+ Counterfactuals

Konrad, L.D., Vashold, L., and Crespo Cuaresma, J. (2025).
The Saturated Bayesian - Break Detection in Panel Data with Short Time Horizons
Presented at WWCS (Berlin 2024), ISBA (Venice 2024), ESOBE (Örebro 2024)

Klösel, P., Rochowicz, N., Menicacci, L., Koch, N., **Konrad, L.D.**, Romero-Fernández, L., Stechemesser, A. (2025).
Attributing Increases in Green Patenting to Climate Policy Mixes

Thesis Supervision

Jakob G. (2025): BISAM Unchained: (MSc)
A High Performance Framework for Bayesian Indicator Saturated Models

Matthew Dwight H. (2025): Microstructure Based Mid-Price Forecasting: (MSc)
Performance Comparison of a Stochastic Approach Against Benchmark Machine Learning Methods

Georgy A. (2025): Inflation and Stock Market Returns in the United States: A Sectoral Analysis (BSc)

Jonas F. (2025): Beyond Static Pro-Formas: (BSc)
A Macro-Based Forecasting Framework for Cap Rates and Refinancing Risk

Thaïs N. (2024): Detecting Fires through Satellite Distortions using Causal Random Forests (MSc)

Teaching Activities

Bridging Course in Econometrics (graduate), Econometrics 1 (undergraduate), Econometrics 3 (undergraduate), International Macroeconomics (undergraduate)

Journal Referee

Empirica, Statistical Journal of the IAOS

References

Available upon request