Luboš Hanus

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Work experience

Institute of Theory of Information and Automation, Czech Academy of Sciences, Prague

2019 – 2023 ▷ Junior Researcher [Employment contract - DyMoDiF project]

2015 – 2018 ▷ Junior Researcher [Employment contracts]

Institute of Economic Studies, Faculty of Social Sciences, Charles University, Prague

Oct 2016 – Sep 2019 ▷ Researcher & Staff Research grants funded by H2020-RISE Marie-Curie Actions [Part-time employment contract]

2015 – 2018 ▷ Junior Researcher [Employment contracts]

Education

Institute of Economic Studies, Faculty of Social Sciences, Charles University, Prague

2014 – present Ph.D. candidate in Economics
▷ Thesis: Time-varying models in economics: time-frequency approach
▷ Supervisor: Mgr. Lukáš Vácha, Ph.D.

2012 – 2014 Mgr. (MSc. equivalent) in Economics - Economic theory
▷ Diploma thesis: Wavelet analysis of business cycles in the Visegrad Four
▷ Dean's of the Faculty of Social Sciences distinction for an excellent state-final examination performance

2008 – 2012 Bc. (BSc. equivalent) in Economics
▷ Bachelor thesis: Economic Aspects of Blood Donation

Sep 2013 – Jan 2014 **Ecole des Hautes Etudes en Sciences Sociales** & **Paris School of Economics**, Paris, France
▷ Programme of Public Policy and Development; fall semester of M2

Sep 2011 – Jan 2012 **ESC - Graduate School of Management**, Montpellier, France
▷ Fall semester of BAC+4 (M1); taught in French

Work in progress

2023 ▷ Learning Probability Distributions of Energy Prices (with J. Baruník)
▷ Learning Vector Autoregressions (with J. Baruník)

Publications

2020 ▷ Growth cycle synchronization of the Visegrad Four and the European Union (with L. Vácha). **Empirical Economics**, 2020, vol 58, pp. 1779-1795. (Download)

Working Papers

2023 ▷ Learning Probability Distributions of Intraday Electircity Prices (with J. Baruník). **Working Paper**.

2022 ▷ Learning Probability Distributions in Macroeconomics and Finance (with J. Baruník). **Working Paper**. (Download)

2018 ▷ Time-Frequency response analysis of monetary policy transmission (with L. Vácha). **IES Working Paper**, 30/2018. (Download)

Research Visits

Aug 2016 ▷ University of Maryland, Department of Agricultural and Resource Economics, ECOCEP project.

Grant support

2018 *(Principal Investigator)* **Grant Agency of Charles University (GAUK)**
▷ Frequency-specific transmission mechanism in economic systems. Grant no. 1390218

2015 – 2017 *(Principal Investigator)* **Grant Agency of Charles University (GAUK)**
▷ Wavelet analysis of time-varying autoregressive models in economics. Grant no. 366015

Teaching experience

Lectures & Seminars, Institute of Economic Studies, Charles University in Prague

2022 – 2023 ▷ Financial Econometrics II (master level); Course Supervisors: Doc. Jozef Baruník, Ph.D, Mgr. Lukáš Vácha, Ph.D

Teaching Assistant, Institute of Economic Studies, Charles University in Prague

2015 – 2020 ▷ Quantitative Finance II (master level); Course Supervisor: Mgr. Lukáš Vácha, Ph.D

2015 – 2019 ▷ Statistics (bachelor level); Course Supervisor: RNDr. Michal Červinka, Ph.D

2016 – 2019 ▷ Introductory Statistics (bachelor level); Course Supervisor: RNDr. Michal Červinka, Ph.D

2014 ▷ Advanced Macroeconomics (master level); Course Supervisor: PhDr. Jaromír Baxa, Ph.D

Summer Schools

2019 ▷ Lviv Data Science Summer School - Applied Econometrics in Finance and Macro (with J. Baruník)

Conferences with active participation

2023 ▷ The 8th annual conference of the Society for Economic Measurement (SEM 2023), Milan, Italy

2022 ▷ 42nd International Symposium on Forecasting (ISF 2022), Oxford, UK
▷ 6th International Workshop on "Financial Markets and Nonlinear Dynamics", Paris, FR

2021 ▷ 15th International Conference on Computational and Financial Econometrics, London (online), UK

2020 ▷ Statistics of Machine Learning, Stat of ML Prague 2020

2019 ▷ 3nd International Conference on Econometrics and Statistics (EcoSta 2019), Taichung, Taiwan
▷ Statistics of Machine Learning, Stat of ML Prague 2019

2018 ▷ 12th International Conference on Computational and Financial Econometrics, Pisa, IT
▷ 2nd International Conference on Econometrics and Statistics (EcoSta 2018), Hong Kong
▷ 5th International Symposium in Computational Economics and Finance, Paris, FR

2017 ▷ 11th International Conference on Computational and Financial Econometrics, London, UK
▷ 1st International Conference on Econometrics and Statistics (EcoSta 2017), Hong Kong
▷ 3rd International Workshop on "Financial Markets and Nonlinear Dynamics", Paris, FR

Workshops

2017 – 2022 ▷ Haindorf Seminar - Humboldt University & Charles University Research Seminar

Languages

Czech: Native speaker
English: Fluent
French: Advanced, Diplôme Universitaire - level B2 (2012)

Computer skills

▷ Julia, R project, Python, Matlab
▷ PHP, SQL, Microsoft Office, Adobe Suite

Other information

I am particularly interested in economics, cycling, jogging, society, and contemporary culture.