

GABRIEL OKASA

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Varnbühlstrasse 14 · 9000 St.Gallen, Switzerland

EDUCATION

University of St.Gallen

Doctoral Candidate in Econometrics, PhD.

February 2017 - Present

St.Gallen, Switzerland

- Thesis: A Synthesis of Econometrics and Machine Learning
- Specialization: machine learning and causal inference
- Supervisor: Prof. Dr. Michael Lechner

Vienna University of Economics and Business

Master Degree in Economics, MSc.

October 2014 - November 2016

Vienna, Austria

- Thesis: Analysis of Inflation Persistence under Model Uncertainty
- Specialization: empirical economics and applied econometrics
- Exchange: Free University of Berlin

Comenius University in Bratislava

Bachelor Degree in Management, Bc.

September 2011 - June 2014

Bratislava, Slovakia

- Thesis: Analysis of Factors affecting State Fiscal Policy
- Specialization: international management and economics
- Exchange: Upper Austria University of Applied Sciences

EXPERIENCE

Swiss Institute for Empirical Economic Research

Research Assistant

February 2017 - Present

St.Gallen, Switzerland

- Research in econometrics, predictive and causal machine learning
- Statistical software development, code optimization and testing
- Teaching assistance in econometrics and programming courses

ifo Institute for Economic Research

Research Intern

October 2016 - January 2017

Dresden, Germany

- Support in empirical research in public economics
- Preparation of economic activity forecasts and reports

Erste Asset Management

Summer Intern

July 2016 - September 2016

Vienna, Austria

- Support in operational risk management division
- Programming and automation of risk reports issuance

RESEARCH

Working Papers

- Random Forest Estimation of the Ordered Choice Model, 2019, *arXiv preprint arXiv:1907.02436*, available online, jointly with Michael Lechner
- Predicting Match Outcomes in Football by an Ordered Forest Estimator, 2018, *Economics Working Paper Series 1811, University of St. Gallen, School of Economics and Political Science*, available online, jointly with Daniel Goller, Michael Knaus and Michael Lechner

Statistical Software

- orf: Ordered Random Forests, 2019, *CRAN R package version 0.1.2*, available online from CRAN repository, jointly with Michael Lechner

Presentations

- 2020: Young Swiss Economist Meeting, ETH Zürich, Switzerland
- 2019: German Statistical Week, University of Trier, Germany
Statistics of Machine Learning, Charles University in Prague, Czech Republic

TEACHING

Master Courses

- TA in Microeconometrics (Spring 2018, 2019, 2020), University of St.Gallen
- TA in Public Sector Economics (Fall 2015, Spring 2016), WU Vienna

Bachelor Courses

- TA in Data Analytics: Statistical Programming (Fall 2018, 2019), University of St.Gallen

SKILLS & LANGUAGES

Programming & Tools

- R ≡, Gauss ≡, Python ≡, C++ ≡, VBA ≡, Git ≡, L^AT_EX ≡, MS Office ≡, Linux ≡

Languages

- Slovak (native), German (fluent, written and spoken), English (fluent, written and spoken)

INTERESTS

- Hiking, Photography, Sports, Coding

Gabriel Chasa

St.Gallen, December 2019