Gabriel Okasa

okasag.github.io

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Varnbüelstrasse 14 · 9000 St.Gallen, Switzerland

Education

University of St.Gallen   February 2017 - Present
Doctoral Candidate in Econometrics, PhD.   *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   October 2014 - November 2016
Master Degree in Economics, MSc.   *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   September 2011 - June 2014
Bachelor Degree in Management, Bc.   *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   February 2017 - Present
Research Assistant   *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   October 2016 - January 2017
Research Intern   *Dresden, Germany*

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

Erste Asset Management   July 2016 - September 2016
Summer Intern   *Vienna, Austria*

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

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 0.1.3*, available online from CRAN repository, jointly with Michael Lechner

Presentations

· 2020: Causal Machine Learning Workshop, University of St.Gallen, Switzerland
Young Swiss Economist Meeting, ETH Zürich, Switzerland
European R User Meeting, Polytechnic University of Milan, Italy

· 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 ☰, LATEX ☰, MS Office ☰, Linux ☰

Languages

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

INTERESTS

· Hiking, Photography, Sports, Coding

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St.Gallen, July 2020