

# GABRIEL OKASA

okasag.github.io

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Varnbühlstrasse 14 · 9000 St.Gallen, Switzerland

## EDUCATION

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### **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

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### **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

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### 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

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### 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

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### Programming & Tools

- R ≡, Gauss ≡, Python ≡, C++ ≡, VBA ≡, Git ≡, L<sup>A</sup>T<sub>E</sub>X ≡, MS Office ≡, Linux ≡

### Languages

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

## INTERESTS

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- Hiking, Photography, Sports, Coding

*Gabriel Chasa*

St.Gallen, December 2019