

# GABRIEL OKASA

gabriel.okasa@unisg.ch · okasag.github.io · +41 78 700 07 63  
Varnbühlstrasse 14, 9000 St.Gallen, Switzerland

## EDUCATION

---

### University of St.Gallen

*Doctoral Candidate in Econometrics, PhD.*

February 2017 - Present

*St.Gallen, Switzerland*

- Thesis: Essays in Predictive and Causal 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*

- Involvement in empirical research in public economics
- Forecasting of economic activity and preparation of reports
- Data preparation and estimation of econometric models

### Erste Asset Management

*Summer Intern*

July 2016 - September 2016

*Vienna, Austria*

- Involvement in operational risk management division
- Risk evaluation and preparation of risk reports
- Programming and automation of data processing

## RESEARCH

---

### Working Papers

- The Effect of Sport in Online Dating: Evidence from Causal Machine Learning, 2021, *arXiv preprint arXiv:2104.04601*, available online, jointly with Daniel Boller and Michael Lechner

- 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

### Work in Progress

- Meta-Learners for Estimation of Causal Effects: Finite Sample Cross-Fit Performance, available on request, single-authored (*Job Market Paper*)

### Policy Papers

- Die gesamtwirtschaftliche Lage im 3. Quartal 2016, *Vierteljährliche Konjunkturberichterstattung für das Land Sachsen-Anhalt*, ifo Institut Niederlassung Dresden, available online, jointly with Jannik A. Nauerth, Joachim Ragnitz and Michael Weber

### Statistical Software

- orf: Ordered Random Forests, 2019, *CRAN R package version 0.1.3*, available online from CRAN repository, jointly with Michael Lechner

### Presentations

- GESIS Spring Seminar (2021), Leibniz Institute for the Social Sciences, Cologne, Germany
- Causal Machine Learning Workshop (2020), University of St.Gallen, Switzerland
- Young Swiss Economist Meeting (2020), ETH Zürich, Switzerland
- European R User Meeting (2020), Polytechnic University of Milan, Italy (video recording)
- German Statistical Week (2019), University of Trier, Germany
- Statistics of Machine Learning (2019), Charles University in Prague, Czech Republic

## TEACHING

---

### PhD, Master and Bachelor Courses

- Causal Machine Learning (PhD, Spring 2021), GESIS Leibniz Institute for the Social Sciences
- Microeconometrics (MA: Spring 2018, 2019, 2020, 2021), University of St.Gallen
- Data Analytics II: Causal Econometrics (MA, Spring 2021), University of St.Gallen
- Data Analytics I: Predictive Econometrics (MA, Fall 2020), University of St.Gallen
- Data Analytics: Statistical Programming (BA: Fall 2018, 2019), University of St.Gallen
- Public Sector Economics (MA: Fall 2015, Spring 2016), WU Vienna

## SKILLS

---

### Programming & Tools

- R , Python , C++ , Gauss , Stata , 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

---

- Hiking, Photography, Sports, Coding, Music

*Gabriel Chasa*

St.Gallen, April 2021