

GABRIEL OKASA

gabriel.okasa@epfl.ch · okasag.github.io · +41 78 700 07 63
Odyssea 218, Station 5, 1015 Lausanne, 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 Federal Institute of Technology in Lausanne

Postdoctoral Researcher

September 2021 - Present

Lausanne, Switzerland

- Research in econometrics, data science and robust machine learning
- Teaching of courses in data science and computational methods
- Statistical software development in Python

Swiss Institute for Empirical Economic Research

Research Assistant

February 2017 - July 2021

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

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. Nauwerth, 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

- Research Seminar in Health Sciences (2021), University of Lucerne, Switzerland (invited)
- 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, Bachelor and Executive Courses

- Data Science for Managers (Executive, Fall 2021), EPFL
- Computational Research Methods for the Social Sciences (PhD, Fall 2021), EPFL
- Causal Machine Learning (PhD, Spring 2021), GESIS Leibniz Institute for the Social Sciences
- Microeconometrics (MA: Spring 2018, 2019, 2020, 2021), University of St.Gallen
- Predictive & Causal Econometrics (MA, Fall 2020, Spring 2021), 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 & Languages

- R ≡, Python ≡, C++ ≡, Gauss ≡, Stata ≡, VBA ≡, SQL ≡, Git ≡, L^AT_EX ≡, MS Office ≡, Linux ≡
- Slovak (native), German (fluent, written and spoken), English (fluent, written and spoken)