Gabriel Okasa

gabriel.okasa@unisg.ch · okasag.github.io · +41 78 700 07 63 Zürcherstrasse 21, 9000 St.Gallen, Switzerland

EDUCATION

University of St.Gallen

February 2017 - Present

Doctoral Candidate in Econometrics, PhD.

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

September 2011 - June 2014

Bratislava, Slovakia

Bachelor Degree in Management, Bc.

- · 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 St. Gallen, Switzerland

Research Assistant

- · 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

- \cdot 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 =, LATEX =, MS Office =, Linux =

Languages

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

Interests

· Hiking, Photography, Sports, Coding, Music

Gabriel Okasa St.Gallen, April 2021