Ágoston Reguly

Year of birth: 1990 | *Location: Hungary, Budapest*

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Research Interest

Applied econometrics in finance with special attention on using and improving machine learning methods. Currently, I am working on corporate events to better understand the implications of events.

Current positions

Corvinus University at Budapest, Institute of Economics — Budapest, Hungary
Assistant Professor — *Sept. 2023 –*

Georgia Institute of Technology (GT), FSIL at Scheller College of Business — Atlanta, US
Affiliated Researcher — *Aug. 2023 –*

Central European University (CEU), Department of Business and Economics — Vienna, Austria
Visiting Professor — *Sept. 2023 –*

Previous positions

Georgia Institute of Technology (GT), FSIL at Scheller College of Business — Atlanta, US
Postdoctoral Research Fellow — *Aug. 2022 - July 2023*

Institute of Economics, Centre for Economic and Regional Studies (CERS) — Budapest, Hungary
Junior Researcher — *Sept. 2021 – May. 2022*

Central European University (CEU) — Budapest, Hungary and London, UK
Research Assistant, collaborating with University College London — *Oct. 2018 – Feb. 2019*

Published and Working Papers

Long-term performance of merger and acquisitions (WP) — 2023
jointly with Sudheer Chava (GT)

Fixed Effects with Partially Penalized Regression (WP) — 2023
jointly with Felix Chan (Curtin University) and László Mátyás (CEU)

Heterogeneous Treatment Effects in Regression Discontinuity Designs (WP) — 2023
jointly with Róbert Lieli (CEU)

The Use of Machine Learning in Treatment Effect Estimation (Published) — 2022
jointly with Róbert Lieli (CEU) and Yu-Chin Hsu (National Central University and National Chengchi University)
In: Chan, F., Matyas, L. (eds), Econometrics with Machine Learning. Advanced Studies in Theoretical and Applied Econometrics, vol 53. Springer, Cham (2022), pp. 79-109.

Modelling with Discretized Continuous Dependent Variable (WP) — 2021
Joint work with Felix Chan (Curtin University) and László Mátyás (CEU)

Modelling with Discretized Ordered Choice Covariates (WP) — 2020
Joint work with Felix Chan (Curtin University) and László Mátyás (CEU)

Conferences

EEA-ESEM 2021 Summer Conference — Copenhagen, Denmark
European Economic Association (EEA) and Econometric Society European Meeting (ESEM) — *Aug. 2021*

- Presented my works on Modelling with Discretized Continuous Dependent Variable (ESEM) and on Heterogeneous Treatment Effects in Regression Discontinuity Designs (EEA).

IAAE 2021 Annual Conference at Erasmus School of Economics — Rotterdam, The Netherlands
International Association for Applied Econometrics (IAAE) — *June 2021*

- Presented my working paper on Heterogeneous Treatment Effects in Regression Discontinuity Designs

IAAE, 2019 Annual Conference at University of Cyprus — Nicosia, Cyprus
International Association for Applied Econometrics (IAAE) — *June 2019*

- Presented the working paper on Modelling with Discretized Ordered Choice Covariates

Teaching Experience

Machine Learning for Finance – Vertically Integrated Project — 2023
Georgia Tech

Coding for Data Analysis with R — 2022
Introduction to programming with R for various programs at CEU
(MS in Business Analytics, MS in Finance, MA and PhD in Economics)

- Developed course material, publicly available at gabors-data-analysis GitHub page.

Data Analysis — 2018 – 2021
MS in Business Analytics at CEU

- 2020/21 Fall: **Lecturer** for Data Analysis 1 and 2
- 2018/19 Winter: Teaching Assistant for Data Analysis 3 and 4. (lecturer: Gábor Békés)

Coding 1: Data Management and Analysis with R — 2020 – 2022
MS in Business Analytics at CEU

- 2020/21 and 2021/22 Fall: **Lecturer**

Data course — 2020 – 2021
Executive Master of Business Art (EMBA) at CEU

- 2020/21 Fall: **Joint lecturer** with Anand Murugesan

Mathematics and Advanced Excel Pre-session — 2019 – 2022
MS in Finance at CEU

- 2019/20, 2020/21 and 2021/22 Fall: **Lecturer**

Mathematical Methods for Economists — 2017 – 2018
MA in Economics at CEU

- 2017/18 Fall: Teaching Assistant

Education

Central European University — Budapest, Hungary
Ph.D. in Economics (US, Austrian and Hungarian degree) — *Sept. 2016 –Sept. 2021*

- Advisors: Róbert Lieli and László Mátyás, Grade: *summa cum laude*

Budapest University of Technology and Economics — Budapest, Hungary (BME)
MA in Economic Analysis - with summa cum laude — *2012 – 2015*

Otto-Friedrich University of Bamberg — Bamberg, Germany
Erasmus scholarship — *Sept. 2012 – Feb. 2013*

Budapest University of Technology and Economics — Budapest, Hungary
BA in Management and Business Administration — *2009 – 2012*

Awards

Doctoral Research Study Grant 2021
CEU's grant for finishing Ph.D. students

Award for Advanced Doctoral Studies 2019
CEU's rector award for outstanding Ph.D. students

Pro Scientia Golden Medal (Hungarian Academy of Sciences) 2013
Academic award for young scholars from the Hungarian Academy of Sciences

National Scientific Students' Association Conference Awards (OTDK)
- 2015 and 2011 1st prize in economics section
- 2012 3rd prize in economics section
- 2011 Award of the Hungarian Economic Review (top Hungarian economic journal)

Other Awards
- 2014 Academic award of Rector Magnificus (BME)
- 2013 Economist's Forum's Young Scientist Award for the best article of the year
- 2013 Felkai András Memorial Scholarship for support training of young talents
- 2013 Outstanding students' award at the Budapest University of Technology and Economics
- 2012 Hungarian Republic Fellowship (József Nádor)

Publications as a student

Constructing Hungarian Zero-Coupon Yield Curve Models 2015
Conference Paper: National Scientific Students' Association Conference (in Hungarian)

Forecasting the Hungarian Nelson-Siegel Yield Curve with Mixed Factor Model 2014
Conference Paper: Hungarian Society of Economist Yearly Conference (in Hungarian)

Happiness of Economic Man - joint with: K. Martinás, Zs. Gilányi and V. Poór 2014
In Francesco Sarracino (Eds): The Happiness Compass, Chapter 19 Nova Science Publishers

Reappraisal of Rational Choice Theory - joint with K. Martinás 2013
Interdisciplinary Description of Complex Systems (INDECS), 11(1)

Behavioral models of pension systems, part I. and II. 2012, 2013
Economists' Forum, 2012. February and 2013. April (in Hungarian)

Additional Working Experience

Hungarian State Treasury 2019
Consultancy *Budapest, Hungary*
- Analysis on government security market

Hungarian Government Debt Management Agency 2013 – 2016
Expert Economic Analyst *Budapest, Hungary*
- I was responsible for periodical reports of the government security market and developing new methodologies for analyzing and forecasting the Hungarian government yield curve. Furthermore, I have contributed to the development of the new portfolio model.

Skills

Languages: Hungarian (native), English (fluent), German (intermediate)
IT skills:
Proficient: MatLab, R, Microsoft Excel
Familiar with: Python, SQL, Stata, Eviews, SPSS, Mathematica
Driving licence: A and B categories
Hobbies: I have been sailing for fourteen years, and achieved 1st award in the National Competition of Jolle 25 class in 2007, 2009, and 2010. Recently I have turned to mountaineering and rock climbing. Among many peaks in the Tatras and the Austrian Alps, in 2018 I climbed Mount Blanc via the Cosmiques route.
Family: I am lucky to have a loving wife and to be a father of two children.