Luboš Hanus

Curriculum Vitae
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Institute of Economic Studies
Faculty of Social Sciences
Charles University
Opletalova 26, 110 00 Prague 1, CZ
E-mail: hanusl@fsv.cuni.cz
Website: http://luboshanus.github.io

Institute of Information Theory and Automation
Department of Econometrics
Czech Academy of Sciences
Pod Vodárenskou Věží 4, 182 08 Prague 8, CZ
E-mail: hanusl@utia.cas.cz
Phone: (+420) 605 912 913

Current position

Institute of Economic Studies, Faculty of Social Sciences
Charles University, Prague
Lecturer — 05/2024 – present
Courses: *Financial Econometrics II, Data Analsis in Python*

Institute of Theory of Information and Automation
Czech Academy of Sciences, Prague
Researcher (post-doc) — 2024 – present

Work experience

Institute of Theory of Information and Automation
Czech Academy of Sciences, Prague
Junior Researcher *(including DyMoDiF project)* — 2015 – 2023

Institute of Economic Studies, Faculty of Social Sciences
Charles University, Prague
Researcher & Staff, Research grants H2020-RISE Marie-Curie Actions,
Junior Researcher, Employment contracts — 2015 – 2018

Education

Institute of Economic Studies, Faculty of Social Sciences
Charles University, Prague
PhD in Economics — March 2024
Thesis: "Essays on Data-driven, Non-parametric Modelling of Time-Series"
Supervisor: Lukáš Vácha (vachal@utia.cas.cz)

Master (Mgr.) in Economics, Economic theory *(with distinction)* — 2014
Bachelor (Bc.) in Economics — 2012

EHESS & **Paris School of Economics**, Paris, France — 2013/14
Fall semester of Programme of Public Policy and Development

ESC - Graduate School of Management, Montpellier, France — 2011/12
Fall semester of BAC+4 (M1); taught in French

Work in progress

Dynamic Forecasting of Economic Variables (with J. Baruník & L. Vácha)

Identification Persistence in Macroeconomic Responses (with L. Vácha)

Learning Vector Autoregressions (with J. Baruník)

Publications

"Fan Charts in Era of Big Data and Learning" (with J. Baruník). **Finance Research Letters**, 2024, 61, 105003. (Download)

"Growth cycle synchronization of the Visegrad Four and the European Union" (with L. Vácha). **Empirical Economics**, 2020, vol. 58, pp. 1779-1795. (Download)

Working papers

"Learning Probability Distributions of Day-Ahead Electricity Prices" (with J. Baruník). *Submitted October 2023.* (Download)

"Taming data-driven probability distributions" (with J. Baruník). *Revise & Resubmit.* (Download)

"Time-Frequency response analysis of monetary policy transmission" (with L. Vácha). *IES Working Paper*, 30/2018. (Download)

Teaching experience

Lectures & Seminars, Institute of Economic Studies, Charles University

Financial Econometrics II *(master level, with J. Baruník, L. Vácha)* 2022 – 2023

Teaching Assistant at Institute of Economic Studies, Charles University

Quantitative Finance II *(master level, lecturer L. Vácha)* 2015 – 2020
Statistics *(bachelor level, lecturer M. Červinka)* 2015 – 2019
Introductory Statistics *(bachelor level, lecturer M. Červinka)* 2016 – 2019
Advanced Macroeconomics *(master level, lecturer J. Baxa)* 2014

Summer Schools
Lviv Data Science Summer School 2019
Applied Econometrics in Finance and Macro (with J. Baruník)

Conference presentations

2024: · 44th International Symposium on Forecasting (ISF), Dijon

2023: · 8th annual conference of the Society for Economic Measurement (SEM), Milan · Financial Econometrics meets Machine Learning (FinEML) conference, Rotterdam · Statistics of Machine Learning (STATofML), Prague

2022: · 42nd International Symposium on Forecasting (ISF), Oxford · 6th International Workshop on "Financial Markets and Nonlinear Dynamics" (FMND), Paris

2021: · 15th International Conference on Computational and Financial Econometrics, London

2019: · 3nd International Conference on Econometrics and Statistics (EcoSta), Taichung · Statistics of Machine Learning (STATofML), Prague

2018: · 12th International Conference on Computational and Financial Econometrics (CFE), Pisa · 2nd International Conference on Econometrics and Statistics (EcoSta), Hong Kong · 5th International Symposium in Computational Economics and Finance, Paris · Slovak Economic Association Meeting (SEAM), Bratislava

2017: · 11th International Conference on Computational and Financial Econometrics, London · 1st International Conference on Econometrics and Statistics (EcoSta), Hong Kong · Slovak Economic Association Meeting (SEAM), Košice · 3rd International Workshop on "Financial Markets and Nonlinear Dynamics" (FMND), Paris

2016: · 10th International Conference on Computational and Financial Econometrics (CFE), Seville · Joint Annual Meeting of the Slovak Economic Association and the Austrian Economic Association (NOeG-SEA 2016), Bratislava

Workshops

Haindorf Seminar 2017 – 2022
Humboldt University & Charles University Research joint seminar

Visits

University of Maryland 2016
Department of Agricultural and Resource Economics

Grant support
(Principal Investigator)

Grant Agency of Charles University (GAUK) 2018
"Frequency-specific transmission mechanism in economic systems." Grant no. 1390218

Grant Agency of Charles University (GAUK) 2015 – 2017
"Wavelet analysis of time-varying autoregressive models in economics." Grant no. 366015

Refereeing service

Empirical Economics, Journal of Economic Interaction and Coordination, Open Economic Reviews, Studies in Nonlinear Dynamics & Econometrics, Czech Journal of Economics and Finance

Languages

Czech: Native speaker
English: Fluent
French: Advanced, Diplôme Universitaire - level B2 (2012)

Computer skills

Julia, R project, Python, Matlab
PHP, SQL, Microsoft Office, Adobe Suite

Other information

I am particularly interested in economics, cycling, jogging, society, and contemporary culture.