

Luboš Hanus

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Education

Institute of Economic Studies, Faculty of Social Sciences, Charles University, Prague

- 2014 – present Ph.D. candidate in Economics
▷ Thesis: Time-varying models in economics: time-frequency approach
▷ Supervisor: Mgr. Lukáš Vácha, Ph.D.
- 2012 – 2014 Mgr. (MSc. equivalent) in Economics - Economic theory
▷ Diploma thesis: Wavelet analysis of business cycles in the Visegrad Four
▷ Dean's of the Faculty of Social Sciences distinction for an excellent state-final examination performance
- 2008 – 2012 Bc. (BSc. equivalent) in Economics
▷ Bachelor thesis: Economic Aspects of Blood Donation
- Sep 2013 – Jan 2014 **Ecole des Hautes Etudes en Sciences Sociales & PARIS SCHOOL OF ECONOMICS**, Paris, France
▷ Programme of Public Policy and Development; fall semester of M2
- Sep 2011 – Jan 2012 **ESC - Graduate School of Management**, Montpellier, France
▷ Fall semester of BAC+4 (M1); taught in French

Teaching experience

Teaching Assistant, Institute of Economic Studies, Charles University in Prague

- 2015 – 2019 ▷ Quantitative Finance II (master level); Course Supervisor: Mgr. Lukáš Vácha, Ph.D
- 2015 – 2019 ▷ Statistics (bachelor level); Course Supervisor: RNDr. Michal Červinka, Ph.D
- 2016 – 2019 ▷ Introductory Statistics (bachelor level); Course Supervisor: RNDr. Michal Červinka, Ph.D
- 2014 ▷ Advanced Macroeconomics (master level); Course Supervisor: PhDr. Jaromír Baxa, Ph.D

Research Interests

- ▷ Time-Series Models, Econometrics, Financial Economics, Business Fluctuations; Cycles, Wavelets

Work experience

Institute of Economic Studies, Faculty of Social Sciences, Charles University, Prague

- Oct 2016 – Sep 2019 ▷ Researcher & Staff Research grants funded by H2020-RISE Marie-Curie Actions [Part-time employment contract]
- 2015 – 2018 ▷ Junior Researcher [Employment contracts]

Institute of Theory of Information and Automation, Czech Academy of Sciences, Prague

- 2019 – 2015 – 2018 ▷ Junior Researcher [Part-time employment contract - DyMoDiF project]
- ▷ Junior Researcher [Employment contracts]

Work in progress

- ▷ Baruník Jozef, Luboš Hanus. "Dynamic density forecasting using machine learning."

Publications

▷ Hanus, Luboš, and Lukáš Vácha (2018). "Growth cycle synchronization of the Visegrad Four and the European Union." *Empirical Economics*: 1-17.

Working Papers

▷ Hanus, Luboš, and Lukáš Vácha (2018). "Time-Frequency response analysis of monetary policy transmission", IES Working Paper, 30/2018

Grant support

- 2018 *(Principal Investigator)* **Grant Agency of Charles University (GAUK)**
▷ Frequency-specific transmission mechanism in economic systems. Grant no. 1390218
- 2015 – 2017 *(Principal Investigator)* **Grant Agency of Charles University (GAUK)**
▷ Wavelet analysis of time-varying autoregressive models in economics. Grant no. 366015

Conferences with active participation

- 2019 ▷ 3rd International Conference on Econometrics and Statistics (EcoSta 2019), Taichung, Taiwan
- 2018 ▷ 12th International Conference on Computational and Financial Econometrics (CFE 2018), Pisa, Italy
▷ 2nd International Conference on Econometrics and Statistics (EcoSta 2018), Hong Kong
▷ 5th International Symposium in Computational Economics and Finance, Paris, France
- 2017 ▷ 11th International Conference on Computational and Financial Econometrics (CFE 2017), London, United Kingdom
▷ 1st International Conference on Econometrics and Statistics (EcoSta 2017), Hong Kong
▷ Slovak Economic Association Meeting (SEAM 2017), Košice, Slovakia
▷ 3rd International Workshop on "Financial Markets and Nonlinear Dynamics", Paris, France
- 2016 ▷ 10th International Conference on Computational and Financial Econometrics (CFE 2016), Sevilla, Spain
▷ Joint Annual Meeting of the Slovak Economic Association and the Austrian Economic Association (NOeG-SEA 2016), Bratislava, Slovakia

Workshops

- 2019 ▷ Haindorf Seminar - Humbolt University & Charles University Research Seminar
- 2018 ▷ Haindorf Seminar - Humbolt University & Charles University Research Seminar
- 2017 ▷ Haindorf Seminar - Humbolt University Research Seminar

Languages

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

Computer skills

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

Other information

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