

# Luboš Hanus

Institute of Economic Studies, Faculty of  
Social Sciences, Charles University  
Opletalova 26  
110 00 Prague 1, Czech Republic

E-mail: [hanusl@utia.cas.cz](mailto:hanusl@utia.cas.cz),  
[lubos.hanus@fsv.cuni.cz](mailto:lubos.hanus@fsv.cuni.cz)

Institute of Information Theory and  
Automation, Czech Academy of Sciences  
Pod Vodárenskou Věží 4  
182 08 Prague 8, Czech Republic

Phone: +420 605 912 913

---

## Work experience

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

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

### **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]

## 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

## Work in progress

- 2021 ▷ Distributional Forecasting using Machine Learning (with J. Baruník)
- ▷ Learning Vector Autoregressions (with J. Baruník)

## Publications

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

## Working Papers

- 2018 ▷ Time-Frequency response analysis of monetary policy transmission (with L. Vácha). 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

## Teaching experience

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

- 2015 – 2020 ▷ 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 Visits

- Aug 2016 ▷ University of Maryland, Department of Agricultural and Resource Economics, ECOCEP project.

## Conferences with active participation

- 2020 ▷ Statistics of Machine Learning, Stat of ML Prague 2020
- 2019 ▷ 3rd International Conference on Econometrics and Statistics (EcoSta 2019), Taichung, Taiwan  
▷ Statistics of Machine Learning, Stat of ML Prague 2019
- 2018 ▷ 12th International Conference on Computational and Financial Econometrics, 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, 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, Sevilla, Spain  
▷ Joint Annual Meeting of the Slovak Economic Association and the Austrian Economic Association (NOeG-SEA 2016), Bratislava, Slovakia

## Workshops

- 2017 – 2021 ▷ Haindorf Seminar - Humbolt University & Charles 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, cycling, jogging, society, and contemporary culture.