Jonathan Chassot

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JLDC

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Education

University of St.Gallen

Ph.D. Economics and Finance (Econometrics specialization)	*(expected) 2024*
M.A. Economics	*2018*
B.A. Economics	*2016*

Experience

University of St.Gallen

Research Assistant, Mathematics and Statistics Division	*2022 - present*
Research Assistant, School of Economics and Political Sciences	*2021 - present*
Head of IT Projects, Competence Centre for Diversity and Inclusion	*2019 - 2023*
Research Assistant, Mathematics and Statistics Division	*2017 - 2018*
Research Assistant, Swiss Institute for Empirical Economic Research	*2017*

Swiss Confederation, Federal Office for Gender Equality

Business Analyst & Software Engineer	*2019 - 2023*
External Consultat	*2019 - 2022*

Canton de Vaud, Bureau de l'Égalité entre les Femmes et les Hommes

External Consultat	*2019 - 2022*

Sander & Sander GmbH

Project Lead	*2011 - 2018*

Teaching

Full Courses

Data Science Fundamentals	*2023*

Exercise Classes

Analysis	*2022 - 2023*
Mathematics	*2023*
Statistics	*2021 - 2023*
Statistics for Data Science	*2023*
Quantitative Methods	*2022*

Teaching Assistance

Advanced Mathematics and Statistics	*2021 - 2023*
Financial Volatility	*2021 - 2023*
Introduction to Time Series Modelling	*2021 - 2023*
Data Science Fundamentals	*2022*

Workshops / Lectures

Emergent Algorithmic Intelligence Winter School: Self-Organization in Machine Learning	*2023*
Data Science Fundamentals: Transformers & HuggingFace	*2022*
MiQEF / MEcon: Introduction to Programming with R	*2022*
Logib Workshop: Salary Equality in Switzerland	*2019 - 2022*
Data Science Fundamentals: Reinforcement Learning	*2021*
Executive MBA: Case Study on Salary Equality	*2020 - 2021*

Publications

- Audrino, F., Chassot, J., Huang, C., Knaus, M., Lechner, M., Ortega, J. P. (2022). How Does Post-Earnings Announcement Sentiment Affect Firms' Dynamics? New Evidence from Causal Machine Learning. *Journal of Financial Econometrics*.

Working Papers

- Chassot, J., Creel, M. (2023). Constructing Efficient Simulated Moments using Temporal Convolutional Networks.
- Chassot, J. (2023). Deep Reinforcement Learning for Portfolio Optimization: A Simulation Study.

Seminar & Conference Presentations

2023

34th European Conference of the Econom[etr]ics Community ($EC^2$2023), Identification and Inference in Structural Econometric Models, University of Manchester • 11th SIdE Workshop for PhD students in Econometrics and Empirical Economics (WEEE2023), Società Italiana di Econometria • Econometric Society Conference on Deep Learning for Solving and Estimating Dynamic Models (DSE2023), University of Lausanne • 29th International Conference Computing in Economics and Finance (CEF2023), Université Côte d'Azur • Gais Research Workshop, University of St.Gallen • Econ Brown Bag Research Seminar, University of St.Gallen

2022

SFI Research Days, Swiss Finance Institute • GPEF Day, University of St.Gallen • Ph.D. Seminar, University of St.Gallen

Software

Julia

DeepSimulatedMoments.jl: Deep Learning for Simulated Method of Moments *[creator]* *2023*
ReinforcementPortfolio.jl: Deep Reinforcement Learning for Portfolio Optimization *[creator]* *2022*
Flux.jl: The Julia Machine Learning Library *[contributor]* *2022*

Python

model-confidence-set: Model Confidence Set procedure for evaluation of predictive performance *[creator]* *2024*
Black-it: Black-box abm calibration kit by the Bank of Italy *[contributor]* *2023*
literer: Literature Reviews with OpenAI API and Semantic Scholar *[creator]* *2023*

R

TheOpenAIR: OpenAI API Wrapper *[author]* *2023*
teachr: Interactive Learning Experience for Coding using OpenAIR *[author]* *2023*
logib: Salary Analysis by the Swiss Federal Office for Gender Equality *[creator]* *2022*

Refereeing

International Journal of Forecasting (Elsevier) *2023 - 2024*
Neural Networks (Elsevier) *2022 - 2024*
Journal of Financial Econometrics (Oxford University Press) *2021*
Scientific Reports (Nature Publishing Group) *2021*

Languages

Natural

French *[native]*, English, German *[bilingual]*

Programming

Python, Julia, R, LaTeX, Markdown, HTML *[advanced]*, CSS, Git, VBA *[intermediate]*, Bash, GAUSS, JavaScript *[basic]*

Miscellaneous

Professional Scrum Master I
Top 1% problem solvers on Project Euler
Participant Econometric Game 2018