

Julius Vainora

Contact Information

Faculty of Economics
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Research Fields

Econometrics, Machine Learning, Network Econometrics

Academic Positions

2020–Present **Assistant Professor**, University of Cambridge

Education

2016–2020 **Ph.D. Economics** (*Cum laude*), Universidad Carlos III de Madrid, Spain
2018 Nov. **Visiting Ph.D. student**, Universitat Pompeu Fabra, Spain.
2014–2016 **Economic Analysis, M.Res. Economics**, Universidad Carlos III de Madrid, Spain.
2013–2015 **Econometrics, M.Sc. Statistics** (*Magna cum laude*), Vilnius University, Lithuania
2009–2013 **Econometrics, B.Sc. Statistics**, Vilnius University, Lithuania.

Working Papers

Network Dependence and Inference

A Pearson Statistic for Conditional Distribution Model Checking
(with Miguel A. Delgado)

Work in Progress

Nonparametric Estimation of Low-Rank Graphons

(with László Györfi and Gábor Lugosi)

**Network Dependence Counterfactuals and Their Estimation Using
Machine Learning**

Teaching Experience

University of Cambridge

Postgraduate E300 Econometric Methods

PHD30 Topics in Advanced Econometrics: Machine Learning Theory and Algorithms

Paper 3 Econometrics

Universidad Carlos III de Madrid

Postgraduate Preliminary Statistics, Econometrics II, Game theory

Undergraduate Econometrics, Applied Time Series Econometrics with R, Quantitative Macroeconomics

Ph.D. Advising

2021–Present Cheuk Fai Ng, supervisor, University of Cambridge

2020–Present Zhaocheng Zhang, advisor, University of Cambridge

Conferences, Seminars, and Workshops

- 2020 Oct. The Gary Chamberlain Online Seminar in Econometrics
- 2019 Nov. ENTER seminar, European Center for Advanced Research in Economics and Statistics (ECARES), Université libre de Bruxelles, Belgium
- 2018 Sep. Econometrics Workshop 2018 (jointly with Cambridge, LSE, and QMUL), UC3M, Spain
- 2018 Aug. 33rd Annual Congress of The European Economic Association and 71st European Meeting of The Econometric Society, Cologne, Germany
- 2018 July 2018 IMS Annual Meeting on Probability and Statistics and 12th International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania
- 2017 Dec. Seminar at the Faculty of Mathematics and Informatics, Vilnius University, Lithuania
- 5× UC3M Workshop

Administrative Work

- 2020–2022 Officer for Career Placement, University of Cambridge

Refereeing

Econometric Reviews, Journal of Business & Economic Statistics, Macroeconomic Dynamics, Oxford Bulletin of Economics and Statistics, Statistics & Probability Letters

Achievements and Participation

- 2015–2019 Spanish Government Scholarship for Doctoral Studies, UC3M, Spain
- 2019 Vice dean's letter for teaching excellence, UC3M, Spain
- 2018 Apr. Econometric Game (team leader), 1st place, Amsterdam, Netherlands
- 2017 Apr. Econometric Game (team leader), finalist, Amsterdam, Netherlands
- 2014–2015 Graduate Program Scholarship, UC3M, Spain
- 2015 Rector's letter for academic performance, Vilnius University, Lithuania
- 2010 Mar. Participant in The 20th Annual Vojtěch Jarník International Mathematical Competition for University Students, Ostrava, Czech Republic

Other Positions

- 2011–2013 **Freelance Data Analyst**, *Euromonitor International*, Vilnius, Lithuania.

Other Activities

Member of the Econometric Society since 2015
Member of the Institute of Mathematical Statistics since 2019
Author of and contributed to [a number of R packages](#)
Stack Overflow [user](#)

Personal Information

- Citizenship Lithuanian
- Languages Lithuanian (native), English (fluent), Spanish (upper intermediate)