Gabriel Rodriguez Rondon

Montreal, QC, Canada
Website: https://grodriguezrondon.com
E-mail: gabriel.rodriguezrondon@mcgill.ca
This Version: September 07, 2021

Education

Ph.D. Economics, McGill University 2019 - **Expected 2024**
Comprehensive exams completed:
Macroeconomics, Microeconomics

M.A. Economics, McGill University 2018 - 2019

B.A. Economics (Honours) & Minor in Statistics, Carleton University 2012 - 2016

Research Experience

Research Assistant, McGill University May 2019 - August 2019
for Prof. Jean-Marie Dufour

Research Assistant, Bank of Canada April 2016 - August 2018
Funds Management & Banking Department - Research Team

Work Experience

Data Scientist, Financial Network Analytics Since August 2019
R&D Team

Data Analyst, Bank of Canada May 2015 - April 2016
Data & Statistics Office - Data Management Team

Data Analyst, Canadian Revenue Agency May 2014 – May 2015
Business Intelligence Division - Compliance Program Team

Honours/Awards

Carleton Academic Scholarship 2012, 2013
Fonds de Recherche du Québec - Société et Culture (FRQSC) 2021 - 2024
Graduate Excellence Award 2021

Papers

Joint Determination of Counterparty and Liquidity Risk in Payment Systems, 2021,
Working Paper, with J. Cruz Lopez & C. M. Kahn.

- Best Paper on Risk Management – 2019 Northern Finance Association Conference

MSTest: An R-package for Testing Markov-Switching Models, 2021, Working paper, with J.M. Dufour.

Other Work/Policy Work:

The Government of Canada Debt Securities Dataset, 2017, Bank of Canada Technical Report, with J. Gao & F. Rivadeneyra.

Referee services

International Statistical Review, Journal of Financial Market Infrastructures

Conference Presentations

Canadian Economic Association Annual Conference	2017
Payments Canada Bank of Canada Research Symposium	2017

Teaching Experience

Teaching Assistant, McGill University:

Economic Statistics (Honours)	Fall 2020, Winter 2021
Economics of Information and Uncertainty	Winter 2020
Economic Crises	Fall 2019
Current Economic Problems	Winter 2019
Microeconomic Analysis and Applications	Fall 2018

Programming & Software Proficiency

C++, LaTeX, MATLAB, Python, R, SAS, SPSS, STATA, SQL

Languages

English, French & Spanish.