

Gabriel Rodriguez Rondon

Montreal, QC, Canada
Website: <https://grodriguezrondon.com>
E-mail: gabriel.rodriguezrondon@mcgill.ca
This Version: June 30, 2021

Education

<i>Ph.D. Economics, McGill University</i>	2019 - Expected 2024
Comprehensive exams completed: Macroeconomics, Microeconomics	
<i>M.A. Economics, McGill University</i>	2018 - 2019
<i>B.A. Economics (Honours) & Minor in Statistics, Carleton University</i>	2012 - 2016

Research Experience

Research Assistant, McGill University for Prof. Jean-Marie Dufour	May 2019 - August 2019
Research Assistant, Bank of Canada Funds Management & Banking Department - Research Team	April 2016 - August 2018

Work Experience

Data Scientist, Financial Network Analytics R&D Team	Since August 2019
Data Analyst, Bank of Canada Data & Statistics Office - Data Management Team	May 2015 - April 2016
Data Analyst, Canadian Revenue Agency Business Intelligence Division - Compliance Program Team	May 2014 – May 2015

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++, L^AT_EX, MATLAB, Python, R, SAS, SPSS, STATA, SQL

Languages

English, French & Spanish.