

Gabriel Rodriguez Rondon

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Education

Ph.D. Economics, McGill University 2019 - **Expected 2024**

Comprehensive exams completed:

Macroeconomics, Microeconomics, Econometrics, Monetary Economics

M.A. Economics, McGill University 2018 - 2019

B.A. Economics (Honours), Carleton University 2012 - 2016

Employment

Data Scientist, Financial Network Analytics August 2019 - **Present**
R&D Team

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

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

Work In Progress

1. “Joint Determination of Counterparty and Liquidity Risk in Payment Systems” (with Jorge Cruz Lopez & Charles M. Kahn), 2021 (Awarded **Best Paper on Risk Management** at the NFA 2019 Conference)
2. “Monte Carlo Likelihood Ratio Tests for Markov Switching Models” (with Jean-Marie Dufour), 2022
3. “MSTest: An R-package for Testing Markov-Switching Models” (with Jean-Marie Dufour), 2022
4. “Simulation and Stress Testing of Large Value Payment Systems” (with Jorge Cruz

Lopez), 2022

Policy & Technical Notes:

5. “The Government of Canada Debt Securities Dataset”, with Jeffrey Gao & Francisco Rivadeneyra, Bank of Canada Technical Report, 2017

Academic Conference Presentations

51st Annual Meetings of the Canadian Economics Association	2017
Payments Canada & Bank of Canada Research Symposium	2017
56th Annual Meetings of the Canadian Economics Association	2022
17th CIREQ Ph.D. Students’ Conference	2022
Joint Statistical Meetings	2022

Referee Services

International Statistical Review, Journal of Financial Market Infrastructures

Honours/Awards

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

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.