

# Gabriel Rodriguez Rondon

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## Education

*Ph.D. Economics, McGill University* 2019 - **Expected 2023**

*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

## Teaching Experience

Teaching Assistant, McGill University

- ECON 257D1 - Economic Statistics (Honours) Fall 2020
- ECON 447 - Economics of Information and Uncertainty Winter 2020
- ECON 319 - Economic Crises Fall 2019
- ECON 219 - Current Economic Problems Winter 2019
- ECON 208 - Microeconomic Analysis and Applications Fall 2018

## Papers

### Work in Progress:

*Joint Determination of Counterparty and Liquidity Risk in Payment Systems*, 2020, 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*, 2020, 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.

### Conference Presentations

Canadian Economic Association Annual Conference 2017

Payments Canada Bank of Canada Research Symposium 2017

### Honours/Awards

Carleton Academic Scholarship 2012, 2013

### Programming & Software Proficiency

C++, L<sup>A</sup>T<sub>E</sub>X, MATLAB, Python, R, SAS, SPSS, STATA, SQL

### Languages

English, French & Spanish.