Gabriel Rodriguez Rondon

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Education

Ph.D., Economics, McGill University

2019 – 2023 (Expected)

M.A., Economics, McGill University

2018 – 2019

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

2012 – 2016

Research Experience

Research Assistant for Prof. Jean- Marie Dufour May 2019 – August 2019

Research Assistant, Bank of Canada, April 2016 – August 2018

Funds Management & Banking Department, Research Team

Work Experience

Data Scientist, Financial Network Analytics (FNA), August 2019 – Present

FMI Supervision & Regulation

Data Analyst, Bank of Canada, Data & Statistics Office, May 2015 – April 2019

Data Management Team

Data Analyst, Canada Revenue Agency, April 2014 – May 2015

Business Intelligence Division

Teaching Experience

Economic Crises (Teaching Assistant) Fall 2019

Current Economic Problems (Teaching Assistant) Winter 2019

Microeconomic Analysis and Applications (Teaching Assistant) Fall 2018

Papers

Work in Progress:

Joint Determination of Counterparty and Liquidity Risk in Payment Systems, 2019, Bank of Canada Working Paper, with J. Cruz Lopez & C. Kahn.

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

An R-package for Testing Markov-Switching Models, 2019, Work in progress, with J.M. Dufour.

Other Work/Policy Work:

The Government of Canada Debt Securities Dataset, 2017, Bank of Canada Technical Report. http://www.bankofcanada.ca/wp-content/uploads/2018/02/tr112.pdf, with J. Gao & F. Rivadeneyra.

Efficiency Evaluation of Payment Systems, 2019, Bank of Canada Staff Discussion Paper, with J. Cruz Lopez, A. Desai & F. Rivadeneyra.

Conference Presentations

Canadian Economic Association Annual Conference 2017

Payments Canada & Bank of Canada Research Symposium 2017

Honours / Awards

Carleton University, Dean's Honour List 2013

Carleton Academic Scholarship 2012, 2013

Programing & Software Proficiency

C++, MATLAB, Python, R (R-Studio), SAS, SPSS, STATA, SQL

Bloomberg, FAME, LaTeX, MS Excel, MS PowerPoint, MS Word, Thomson Reuters.

Languages

English, French, & Spanish.