Samuel Gingras

Contact Information

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Personal Information

Citizenship: Canadian
Languages: English (fluent), French (native)

Professional Position

Postdoctoral Researcher
Department of Economics, University of Ottawa
September 2021 to present

Visiting Researcher
Department of Applied Economics, HEC Montréal
April 2021 to July 2021

Research Interests

Econometrics	State space models	Financial Econometrics
Bayesian analysis	Statistical Computing	Machine Learning

Education

Université de Montréal, Montreal, Canada
Ph.D. in Economics (2021)
Dissertation: Essays on Bayesian Analysis of State Space Models with Financial Applications
Advisor: William J. McCausland
Committee members: Mathieu Marcoux, René Garcia, Gregor Kastner

Université Laval, Quebec City, Canada
M.A. in Economics (2014)
B.Sc. in Mathematics (2012)

Working Papers

- A Flexible Stochastic Conditional Duration Model (with William J. McCausland)
- Joint Sampling of States and Parameters in State Space Models (with William J. McCausland)
- Reaching New Lows? The Pandemic's Consequences for Electricity Markets (with David Benatia, R&R *The Energy Journal*)

Work in Progress

- Labor Market Duality and Life-Cycle Outcomes (with Jonathan Créchet)
- mhessian: A MATLAB Toolbox for Efficient Simulation Smoothing in non-linear non-Gaussian State Space models (with William J. McCausland)
- FOMC Sentiment and Monetary-Policy (with Vasia Panousi)
- A Hierarchical Bayesian Approach to Estimate local Housing Market Liquidity

Awards and Grants

Ph.D. Scholarship, Social Sciences and Humanities Research Council, 2017-2019
Ph.D. Scholarship, Fonds de Recherche Société et Culture, 2014-2017
Ph.D. Fellowship, Department of Economics, Université de Montréal, 2014-2017
Travel Scholarship, CIREQ research center, 2018-2019
Best Master's Thesis, Faculty of Social Sciences, Université Laval, 2015

Presentations

2020: Université Laval, Department of Finance, Insurance and Real Estate (Quebec City); Erasmus University, Department of Econometrics (Rotterdam)

2019: Seminar on Bayesian Inference in Econometrics and Statistics (Providence); International Conference Computing in Economics and Finance (Ottawa)

2018: CIREQ Ph.D. Students' Conference (Montreal); European Seminar on Bayesian Econometrics Poster Session (New Orleans)

Teaching Experience

Université de Montréal (*Teaching assistant*)

- Econometrics (B.A.)
- Mathematics for economists (B.A.)
- Microeconomic theory (Ph.D.)
- Probability for economists (Ph.D.)

Affiliations

Society for Computational Economics; Canadian Economic Association; American Economic Association; European Economic Association

References

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Vasia Panousi
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