

CONTACT INFORMATION	<p>Université de Montréal Département de sciences économiques 3150 rue Jean-Brillant Montréal, QC H3T 1N8 Canada</p>	<p>Phone: +1 (418) 561-3261 Email: samuel.gingras@umontreal.ca Website: http://samgingras17.github.io/ Citizenship: Canadian Languages: English (fluent), French (native)</p>
RESEARCH INTERESTS	<p>Econometrics – Bayesian Analysis – Statistical Computing – Financial Econometrics Duration modeling – Housing Market – Machine Learning</p>	
TEACHING INTERESTS	<p>Econometrics – Computational methods – Quantitative methods – Applied Econometrics</p>	
PH.D. THESIS	<p>Université de Montréal (2014 to present) Thesis: Essays on Bayesian analysis of state space models with financial applications Graduation expected in 2020 Advisor: William J. McCausland</p>	
OTHER STUDIES	<p>M.Sc. in Economics, Université Laval, Quebec City, Canada (2012-2014). B.Sc. in Mathematics, Université Laval, Quebec City, Canada (2008-2012).</p>	
WORKING PAPERS	<p>A flexible stochastic conditional duration model, with William J. McCausland (Job Market Paper) Joint sampling of states and parameters in states space models, with William J. McCausland</p>	
WORK IN PROGRESS	<p>M-Hessian: A MATLAB toolbox for efficient simulation smoothing in non-linear non-Gaussian state space models, with William J. McCausland FOMC sentiment and Canadian monetary-policy forecasting, with Vasia Panousi</p>	
AWARDS AND CERTIFICATES	<p>Social Sciences and Humanities Research Council Doctoral Scholarship, 2017-2019. Fonds de Recherche Société et Culture Doctoral Scholarship, 2014-2017. Ph.D. Fellowship, CIREQ & Economics Department, 2014-2017. CIREQ Association Graduate Travel Scholarship, 2018 and 2019. Université Laval Social Sciences Faculty Best Master's Thesis, 2016.</p>	
TEACHING	<p>ECN7060: Probability for economists, PhD, Fall 2017 and 2018 (Assistant). ECN7045: Microeconomics B, PhD, Winter 2016, 2017, 2018 and 2019 (Assistant). ECN2160: Econometrics II, undergraduate, Winter 2018 (Assistant). ECN1070: Mathematics for economists I, undergraduate, Winter 2017 (Assistant).</p>	
CONFERENCES	<p>2019: Seminar on Bayesian Inference in Econometrics and Statistics (SBIES), Brown University, Rhode Island; 25th International Conference Computing in Economics and Finance, Carleton University, Ontario. 2018: 14th CIREQ PhD Students' Conference, Université de Montréal, Quebec; European Seminar on Bayesian Econometrics Poster Session (ESOB), New Orleans Branch - Federal Reserve Bank, New Orleans.</p>	
OTHERS	<p>Memberships: Center for Interuniversity Research and Quantitative Economics (CIREQ); Canadian Economic Association; American Economic Association; University of Montreal's Lab for Macroeconomic Policy.</p> <p>Computer skills: MATLAB – Python – R – C – Git</p>	

REFERENCES

William J. McCausland
+1 514-343-7281
william.j.mccausland@umontreal.ca
Département de sciences économiques
Université de Montréal
3150, rue Jean-Brillant
Montréal, QC H3T 1N8
CANADA

Vasia Panousi
+1 514-343-6556
vasia.panousi@umontreal.ca
Département de sciences économiques
Université de Montréal
3150, rue Jean-Brillant
Montréal, QC H3T 1N8
CANADA

René Garcia
+1 514-343-6111 #28490
rene.garcia@umontreal.ca
Département de sciences économiques
Université de Montréal
3150, rue Jean-Brillant
Montréal, QC H3T 1N8
CANADA