

Samuel Gingras

CONTACT INFORMATION	Department of Economics University of Ottawa 120 University Private Ottawa, Ontario, Canada K1N 6N5			Phone: +1 (418) 561-3261 Email: gingras.samuel@icloud.com Website: http://samuelgingras.github.io/
PERSONAL INFORMATION	Citizenship: Canadian Languages: English (fluent), French (native)			
PROFESSIONAL POSITIONS	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 Bayesian analysis	State space models Statistical Computing	Financial Econometrics 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	<ul style="list-style-type: none">• 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 <i>The Energy Journal</i>)			
WORK IN PROGRESS	<ul style="list-style-type: none">• 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	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 Travel Scholarship, 2018 and 2019 Université Laval Social Sciences Faculty Best Master’s Thesis, 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	Université de Montréal (<i>Teaching assistant</i>)	
	<ul style="list-style-type: none"> • Econometrics (B.A.) • Mathematics for economists (B.A.) • Microeconomic theory (Ph.D.) • Probability for economists (Ph.D.) 	
AFFILIATIONS	Center for Interuniversity Research and Quantitative Economics (CIREQ); Society for Computational Economics; Canadian Economic Association; American Economic Association; European Economic Association	
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 H3C 3J7	René Garcia +1 (514) 343-6111 #28490 rene.garcia@umontreal.ca Département de Sciences Économiques Université de Montréal 3150, rue Jean-Brillant Montréal, QC H3C 3J7
	Mathieu Marcoux +1 (514) 343-2399 mathieu.marcoux@umontreal.ca Département de Sciences Économiques Université de Montréal 3150, rue Jean-Brillant Montréal, QC H3C 3J7	Vasia Panousi +1 (514) 343-6556 vasia.panousi@umontreal.ca Département de Sciences Économiques Université de Montréal 3150, rue Jean-Brillant Montréal, QC H3C 3J7