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INFORMATION Département de sciences économiques Email: samuel.gingras@umontreal.ca

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Montréal, QC H3T 1N8 Citizenship: Canadian

Canada Languages: English (fluent), French (native)

RESEARCH Econometrics – Bayesian Analysis – Statistical Computing – Financial Econometrics –

INTERESTS Duration modeling – Housing Market – Machine learning

TEACHING Econometrics – Computational methods – Quantitative methods – Applied Econometrics Interests

Ph.D. Thesis 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

OTHER STUDIES M.Sc. in Economics, Université Laval, Quebec City, Canada (2012-2014).

B.Sc. in Mathematics, Université Laval, Quebec City, Canada (2008-2012).

WORKING A flexible stochastic conditional duration model, with William J. McCausland (Job Market

Papers Paper)

Joint sampling of states and parameters in states space models, with William J. McCausland

AWARDS AND Social Sciences and Humanities Research Council Doctoral Scholarship, 2017-2019.

CERTIFICATES 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.

TEACHING ECN7060: Probabilities for economists, PhD track, 2017-2018 (Assistant).

ECN7045: Microeconomics B, PhD track, 2016-2019 (Assistant). ECN2160: Econometrics II, undergraduate, 2018 (Assistant).

ECN1070: Mathematics for economists I, undergraduate, 2017 (Assistant).

CONFERENCES 2019: Seminar on Bayesian Inference in Econometrics and Statistics, 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, New Orleans Branch - Federal Reserve

Bank, New Orleans.

OTHERS Memberships

Center for Interuniversity Research and Quantitative Economics (CIREQ), Canadian

Economic Association, American Economic Association.

Computer skills

MATLAB - Python - R - C - Git

REFERENCES

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