SAMUEL GINGRAS

CONTACT INFORMATION	2-6645 20e avenue Montréal, QC H1X 2J4 Canada	Tél : +1 (418) 561-3261 Courriel : gingras.samuel@icloud.com Site Web : http://samgingras17.github.io/ Nationalité : Canadienne Langues : Français, Anglais

COMPÉTENCES TECHNIQUES	Analyse de données – Modélisation économétrique – Analyse Bayésienne – Statistiques computationnelles – Économétrie financière – Analyse de séries temporelles – Apprentissage automatisé
COMPÉTENCES INFORMATIQUES	Matlab – Python – R – C – Git – Distribution LaTeX
THÈSE DE DOCTORAT	Université de Montréal (2014 à …) Thèse: *Essays on Bayesian analysis of state space models with financial applications* Graduation prévue en 2020 Directeur de recherche: William J. McCausland
ÉTUDES	M.A. Économique, Université Laval, Québec, Canada (2012-2014). B.Sc. Mathématiques, Université Laval, Québec, Canada (2008-2012).
DOCUMENTS DE TRAVAIL	- *A flexible stochastic conditional duration model*, avec William J. McCausland - *Joint sampling of states and parameters in states space models*, avec William J. McCausland
TRAVAUX EN COURS	- *A hierarchical Bayesian approach for housing market liquidity* - *mhessian: A Matlab toolbox for efficient simulation smoothing in non-linear non-Gaussian state space models*, avec William J. McCausland - *FOMC sentiment and Canadian monetary-policy forecasting*, avec Vasia Panousi
PRIX ET DISTINCTIONS	Bourse de recherche doctorale, Conseil de Recherches en Sciences Humaines, 2017-2019. Bourse de recherche doctorale, Fonds de Recherche Société et Culture, 2014-2017. Bourse doctorale, CIREQ et Département de Sciences Économiques, 2014-2017. Prix du meilleur mémoire de maîtrise, Faculté des Sciences Sociales, Université Laval, 2016.
SÉMINAIRES DE RECHERCHE	2020: Département de Finance, Assurance et Immobilier, Université Laval, Québec; Department of Econometrics, Erasmus University, Rotterdam.
CONFÉRENCES	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 (ESOBE) Poster Session, New Orleans Branch - Federal Reserve Bank, New Orleans.

2020-09-03
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RÉFÉRENCES

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Website : http://samgingras17.github.io/
Citizenship : Canadian
Languages : French, English

Technical Skills

Data Analysis –Econometric Modeling – Bayesian Analysis – Statistical Computing
Financial Econometrics – Time Series Analysis – Machine Learning

Computer Skills

Matlab – Python – R – C – Git – LaTeX distribution

Ph.D. Thesis

Université de Montréal (2014 to …)
Thesis: Essays on Bayesian analysis of state space models with financial applications
Graduation expected in 2020
Advisor: William J. McCausland

Other Studies

M.A. in Economics, Université Laval, Quebec City, Canada (2012-2014).
B.Sc. in Mathematics, Université Laval, Quebec City, Canada (2008-2012).

Working Papers

- A flexible stochastic conditional duration model, with William J. McCausland
- Joint sampling of states and parameters in states space models, with William J. McCausland

Work in Progress

- A hierarchical Bayesian approach for housing market liquidity
- mhessian: 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

Awards and Certificates

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.
Université Laval Social Sciences Faculty Best Master's Thesis, 2016.

Seminar Presentations

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

Conferences

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 (ESOBE) Poster Session, New Orleans Branch - Federal Reserve Bank, New Orleans.

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