SAMUEL GINGRAS

CONTACT INFORMATION

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Website: http://samgingras17.github.io/
Citizenship: Canadian
Languages: English (fluent), French (native)

RESEARCH INTERESTS

Econometrics – Bayesian Analysis – Statistical Computing – Financial Econometrics
Duration modeling – Housing Market – Machine learning

TEACHING INTERESTS

Econometrics – Computational methods – Quantitative methods – Applied Econometrics

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 PAPERS

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

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.
CIREQ Association Graduate Travel Scholarship, 2018 and 2019.
Université Laval Social Sciences Faculty Best Master's Thesis, 2016.

TEACHING

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).

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 Poster Session (ESOBE), 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

2019-11-07
Samuel Gingras

REFERENCES

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