SAMUEL GINGRAS

CONTACT INFORMATION

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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

WORK IN PROGRESS

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

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

REFERENCES

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