

# Samuel Gingras

---

CONTACT INFORMATION	Département de Sciences Économiques Université de Montréal 3150, rue Jean-Brillant Montréal, QC H3C 3J7			Phone: +1 (418) 561-3261 Email: <a href="mailto:gingras.samuel@icloud.com">gingras.samuel@icloud.com</a> Website: <a href="http://samgingras17.github.io/">http://samgingras17.github.io/</a>
PERSONAL INFORMATION	Citizenship: Canadian Languages: English (fluent), French (native)			
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"><li>• A Flexible Stochastic Conditional Duration Model (with William J. McCausland)</li><li>• Joint Sampling of States and Parameters in State Space Models (with William J. McCausland)</li><li>• Reaching New Lows? The Pandemic’s Consequences for Electricity Markets (with David Benatia, R&amp;R <i>The Energy Journal</i>)</li></ul>			
WORK IN PROGRESS	<ul style="list-style-type: none"><li>• mhessian: A MATLAB Toolbox for Efficient Simulation Smoothing in non-linear non-Gaussian State Space models (with William J. McCausland)</li><li>• A Hierarchical Bayesian Approach to Estimate local Housing Market Liquidity</li><li>• FOMC Sentiment and Monetary-Policy (with Vasia Panousi)</li></ul>			
AFFILIATIONS	Laboratory for Macroeconomic Policy; Center for Interuniversity Research and Quantitative Economics (CIREQ); Society for Computational Economics; Canadian Economic Association; American Economic Association; European Economic Association			
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); Erasmus University, Department of Econometrics (Rotterdam)  2019: Seminar on Bayesian Inference in Econometrics and Statistics (Rhode Island); International Conference Computing in Economics and Finance (Ontario)  2018: CIREQ Ph.D. Students’ Conference (Montreal); European Seminar on Bayesian Econometrics Poster Session (New Orleans)			

## TEACHING

Université de Montréal (*Teaching assistant*)

- Econometrics (B.A.)
- Mathematics for economists (B.A.)
- Microeconomic theory (Ph.D.)
- Probability for economists (Ph.D.)

## REFERENCES

William J. McCausland  
+1 (514) 343-7281  
[william.j.mccausland@umontreal.ca](mailto: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](mailto: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](mailto: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](mailto:vasia.panousi@umontreal.ca)  
Département de Sciences Économiques  
Université de Montréal  
3150, rue Jean-Brillant  
Montréal, QC H3C 3J7