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

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

Seminar Presentation

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.

Computer Skills

MATLAB – Python – R – C – Git

2020-09-03
Samuel Gingras

REFERENCES

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