SAMUEL GINGRAS

CONTACT INFORMATION

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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.

2020-09-03
Samuel Gingras

References

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