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: gingras.samuel@icloud.com Website: http://samgingras17.github.io/

PERSONAL INFORMATION

Citizenship: Canadian
Languages: English (fluent), French (native)

RESEARCH INTERESTS

Econometrics	State space models	Financial Econometrics
Bayesian analysis	Statistical Computing	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

- A Flexible Stochastic Conditional Duration Model (with William J. McCausland)
- Joint Sampling of States and Parameters in State Space Models (with William J. McCausland)
- Reaching New Lows? The Pandemic's Consequences for Electricity Markets (with David Benatia, R&R *The Energy Journal*)

WORK IN PROGRESS

- mhessian: A MATLAB Toolbox for Efficient Simulation Smoothing in non-linear non-Gaussian State Space models (with William J. McCausland)
- A Hierarchical Bayesian Approach to Estimate local Housing Market Liquidity
- FOMC Sentiment and Monetary-Policy (with Vasia Panousi)

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   Vasia Panousi
            +1 (514) 343-7281   +1 (514) 343-6556
            william.j.mccausland@umontreal.ca   vasia.panousi@umontreal.ca
            Département de Sciences Économiques   Département de Sciences Économiques
            Université de Montréal   Université de Montréal
            3150, rue Jean-Brillant   3150, rue Jean-Brillant
            Montréal, QC H3C 3J7   Montréal, QC H3C 3J7

            René Garcia
            +1 (514) 343-6111 #28490
            rene.garcia@umontreal.ca
            Département de Sciences Économiques
            Université de Montréal
            3150, rue Jean-Brillant
            Montréal, QC H3C 3J7

Last updated: July 26, 2021