**Samuel GINGRAS**

|  |  |  |  |
| --- | --- | --- | --- |
| Contact Information | 2-6645 20e avenue  Montréal, QC H1X 2J4  Canada | Phone : +1 (418) 561-3261  Email : [gingras.samuel@icloud.com](mailto:gingras.samuel@icloud.com)  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. | |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| References | |  |  | | --- | --- | | William J. McCausland  +1 514-343-7281  [william.j.mccausland@umontreal.ca](mailto:marine.carrasco@umontreal.ca)  Département de sciences économiques  Université de Montréal  3150, rue Jean-Brillant  Montréal, QC H3T 1N8  CANADA | 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 H3T 1N8  CANADA | | 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 H3T 1N8  CANADA |  | |