**Samuel GINGRAS**

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| Contact Information | Université de Montréal  Département de sciences économiques  3150 rue Jean-Brillant  Montréal, QC H3T 1N8  Canada | Phone: +1 (418) 561-3261  Email: [samuel.gingras@umontreal.ca](mailto:samuel.gingras@umontreal.ca)  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 | |

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| 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 | w | |