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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 Website: http://samgingras17.github.io/ Citizenship: Canadian Languages: English (fluent), French (native) |
| RESEARCH INTERESTS | Econometrics – Bayesian Analysis – Statistical Computing – Financial Econometrics Duration modeling – 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 (Job Market Paper) Joint sampling of states and parameters in states space models, with William J. McCausland | |
| WORK IN PROGRESS | M-Hessian: 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 | Director VP, Lab for Macroeconomic Policy Member, Center for Interuniversity Research and Quantitative Economics (CIREQ) Member, Canadian Economic Association Member, American Economic Association Member, Society for Computational Economics | |
| CONFERENCES | 2019: Seminar on Bayesian Inference in Econometrics and Statistics (SBIES), Brown University, Rhode Island; 25 th International Conference Computing in Economics and Finance, Carleton University, Ontario. 2018: 14 th CIREQ PhD Students' Conference, Université de Montréal, Quebec; European Seminar on Bayesian Econometrics Poster Session (ESOBPE), New Orleans Branch - Federal Reserve Bank, New Orleans. | |
| COMPUTER SKILLS | MATLAB – Python – R – C – Git | |

REFERENCES

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