

# Gabriel Rodriguez Rondon

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## Education

*Ph.D. Economics, McGill University* 2019 - **Expected 2025**

Comprehensive exams completed:

Macroeconomics, Microeconomics, Econometrics, Monetary Economics

*M.A. Economics, McGill University* 2018 - 2019

*B.A. Economics (Honours), Carleton University* 2012 - 2016

## Experience

PhD Intern, Bank of Canada June 2023 - September 2023  
International Economic Analysis Department

Research Assistant, McGill University June 2023 - August 2023  
for Prof. Francesca Carrieri

Visiting Student, Boston University January 2023 - May 2023  
Economics Department

Data Scientist, Financial Network Analytics August 2019 - January 2023  
R&D Team

Research Assistant, McGill University May 2019 - August 2019  
for Prof. Jean-Marie Dufour

Research Assistant, Bank of Canada April 2016 - August 2018  
Funds Management & Banking Department - Research Team

Data Analyst, Bank of Canada May 2015 - April 2016  
Data & Statistics Office - Data Management Team

Data Analyst, Canadian Revenue Agency May 2014 - May 2015  
Business Intelligence Division - Compliance Program Team

## Working Papers:

1. "Monte Carlo Likelihood Ratio Tests for Markov Switching Models" (with Jean-Marie Dufour), 2023

2. “Structural Breaks In Underlying Core Inflation”, 2023
3. “Testing for the Synchronization of International Business Cycles” (with Jean-Marie Dufour), 2023
4. “Estimation and inference for higher-order stochastic volatility models with leverage” (with Jean-Marie Dufour & Md. Nazmul Ahsan), 2023
5. “Joint Determination of Counterparty and Liquidity Risk in Payment Systems” (with Jorge Cruz Lopez & Charles M. Kahn), 2021 (Awarded **Best Paper on Risk Management** at the NFA 2019 Conference)
6. “MSTest: An R-package for Testing Markov-Switching Models” (with Jean-Marie Dufour), 2023
7. “mbreaks: R Package for Estimating and Testing Multiple Structural Changes in Linear Regression Models” (with Linh Nguyen, Pierre Perron, and Yohei Yamamoto), 2023

#### **Work In Progress**

8. “Identification Through Heteroskedasticity Using Multiple Structural Change Tests” (with Pierre Perron), 2023
9. “Simulation and Stress Testing of Large Value Payment Systems” (with Jorge Cruz Lopez), 2022
10. “Network Model Simulation and Stress Testing of PvP Systems” (with Jorge Cruz Lopez, Carlos Leon, Giuseppe Matera, & Jordan Cambe), 2022

#### **Policy Notes, Technical Notes, & Conference Proceedings:**

11. “Simulation-Based Inference for Markov Switching Models” (with Jean-Marie Dufour), In JSM Proceedings, Business and Economic Statistics Section. Washington, D.C.: American Statistical Association, 2022.
12. “The Government of Canada Debt Securities Dataset”, with Jeffrey Gao & Francisco Rivadeneyra, Bank of Canada Technical Report, 2017

#### **Software:**

- **MSTest** - R package
- **bootBtest** - R package
- **mbreaks** (v2) - R package

## Academic Conference & Seminar Presentations

Carleton University Brown Bag Seminar (Scheduled)	2023
NBER-NSF Time Series Conference (Scheduled)	2023
CEMLA - II Conference on Payments and FMIs (Scheduled)	2023
Joint Statistical Meetings	2023
Bank of Canada Brown Bag Seminar	2023
International Association for Applied Econometrics (IAAE) Annual Conference	2023
57th Annual Meetings of the Canadian Economics Association	2023
Boston University Econometrics Seminar	2023
16th International Conference on Computational and Financial Econometrics	2022
Latin American Meetings of The Econometric Society	2022
Joint Statistical Meetings	2022
17th CIREQ Ph.D. Students' Conference	2022
56th Annual Meetings of the Canadian Economics Association	2022
Payments Canada & Bank of Canada Research Symposium	2017
51st Annual Meetings of the Canadian Economics Association	2017

## Referee Services

International Statistical Review, Journal of Financial Market Infrastructures

## Honours, Grants, & Awards

Fonds de Recherche du Québec - Société et Culture (FRQSC)	2021 - 2024
Graduate Excellence Award	2021 - 2024
International Association for Applied Econometrics Travel Grant	2023
McGill Graduate Mobility Award	2022 - 2023
McGill Graduate Research Enhancement and Travel Awards	2022 - 2023
STP - SSHRC	2022 - 2023
Canadian Economics Association Travel Grant	2022
Dufour Graduate Award	2020 - 2022
STP - NSERC	2019 - 2020
STP - SSHRC	2018
Carleton Academic Scholarship	2012, 2013

## Teaching Experience

Teaching Assistant, McGill University:

- ECON 610: Microeconomic Theory (Graduate) Fall 2022
- ECON 620: Macroeconomic Theory (Graduate) Fall 2022
- ECON 257: Economic Statistics (Honours) Fall 2020, Winter 2021
- ECON 447: Economics of Information and Uncertainty Winter 2020
- ECON 319: Economic Crises Fall 2019
- ECON 219: Current Economic Problems Winter 2019
- ECON 208: Microeconomic Analysis and Applications Fall 2018

**Member of**

American Economic Association, American Finance Association, American Statistical Association, Canadian Economics Association, Econometric Society

**Programming & Software Proficiency**

R, Python, MATLAB, C++, Linux, STATA

**Languages**

English, French & Spanish.