Curriculum Vitae
Gabriel Bruneau

Professional Address

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Education

09/2007–06/2015	**Ph.D. Economics**, Université de Montréal, Canada Specialization: Macroeconomics, Econometrics Thesis: *Three Essays in Macroeconomics* || Supervisor: Francisco Ruge-Murcia
09/2003–01/2008	**M.A. Economics**, Université Laval, Canada
09/1999–12/2002	**B.Sc. Economics (Co-op)**, Université de Sherbrooke, Canada

Other Relevant Education and Training

05/2015	**PIER Workshop on Quantitative Tools for Macroeconomic Policy Analysis**, University of Pennsylvania, U.S.A.
10/2014	**Systemic Risk Assessment: Identification and Monitoring**, Bank of England (CCBS), England
07/2010	**Institute on Computational Economics**, University of Chicago, U.S.A.
09/2002–12/2002	**CRÉPUQ Student Exchange Program**, Université Toulouse 1 Capitole, France

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Relevant Working Experiences

09/2017–now	**Principal Economist**, Bank of Canada, Canada Climate Analysis Team || Financial Stability Department Model Development and Research || Financial Stability Department Financial Markets Analysis and Research || Financial Markets Department Market Risks and Vulnerabilities || Financial Markets Department
07/2012–08/2017	**Senior Economist**, Bank of Canada, Canada Market Risks and Vulnerabilities || Financial Markets Department Financial Studies, Model Development and Research || Financial Stability Department
05/2010–12/2010	**Ph.D. internship**, Bank of Canada, Canada Financial Studies || Financial Stability Department
08/2008–09/2008	**Consultant**, Federation of Quebec Chambers of Commerce, Canada
01/2006–08/2007	**Economist**, Department of Industry of Canada, Canada Micro-Economic Policy Analysis || Strategic Policy Sector
05/2005–12/2005	**Economist**, Department of Finance of Canada, Canada Federal-Provincial Relations || Federal-Provincial Relations and Social Policy Branch
01/2001–04/2005	**Economist** Multiple B.Sc. internships and contracts, Canada

Research

Fields

Macroeconomics	Monetary Policy; News Shocks; Macroprudential Policies; Housing Markets Dynamics; Labour Market Dynamics; Exchange Rate; Current Account, Capital Flows, and Asset Prices
Econometrics	Frequentist and Bayesian Estimation of Threshold VAR; Bootstrap Panel Cointegration Test

Publications in Peer-reviewed Journals

1. "Housing market dynamics and macroprudential policies", with Ian Christensen and Césaire A. Meh, Canadian Journal of Economics, August 2018, Volume 51, No. 3, Pages 864-900, *(previous version: Bank of Canada Staff Working Papers 2016-31)*
2. "Exchange rate fluctuations and labour market adjustments in Canadian manufacturing industries", with Kevin Moran, Canadian Journal of Economics, February 2017, Volume 50, No. 1, Pages 72-93 *(previous versions: Bank of Canada Staff Working Papers 2015-45, CIRANO Working Papers 2012s-19, CIRPEE Cahiers de recherche 1227)*

Policy Publications

1. "Canada's International Investment Position: Benefits and Potential Vulnerabilities", with Maxime Leboeuf and Guillaume Nolin, Bank of Canada Financial System Review, June 2017, Pages 43-58

Unpublished Working Papers and Work in Progress

1. "Bayesian Estimation of Threshold Model", (with James Chapman, in revision process for Bank of Canada Staff Working Papers)
2. "Probabilities of Default for the Corporate Sectors in Canada", (with Ruben Hipp and Thibaut Duprey, in progress)
3. "Monetary Policy News Shocks and Durable Consumption", (unpublished manuscript)

Referee Work

International Economic Review, Canadian Journal of Economics, Journal of Financial Stability, Journal of Economic Asymmetries, Emerging Markets Finance and Trade, Current Analysis on Economics and Finance, Bank of Canada Staff Working Papers Series

Conference, Workshop and Seminar Participation

Seminars and Invited Presentations

(* denotes presentations made by co-author)

2018	Dalhousie University, Halifax, Canada Acadia University, Wolfville, Canada
2017	Université de Sherbrooke, Sherbrooke, Canada
2016	Financial Mathematics and Computation Cluster (FMC2), Maynooth University and University College Dublin workshop on "Macroprudential Regulation: Policy Dynamics and Limitations", Dublin, Ireland

2015	Swiss National Bank Research Conference, Zurich, Switzerland Central Bank of Chile, Santiago, Chile*
2012	Bank of Canada, Ottawa, Canada Université Laval, Québec, Canada
2011	CIREQ Macroeconomic Seminar, Montréal, Canada

Conference, Workshop and Poster Presentations

2019	Midwest Macro Meetings, East Lansing, U.S.A. Western Economic Association International Annual Conference, San Francisco, U.S.A.
2018	European Meeting of the Econometric Society, Cologne, Germany Asian Meeting of the Econometric Society, Seoul, Korea Canadian Economics Association Annual Conference, Montréal, Canada Société Canadienne de Science Économique Annual Congress, Montréal, Canada
2017	Bank of Canada's Fellowship Learning Exchange, Ottawa, Canada
2016	Asian Meeting of the Econometric Society, Kyoto, Japan Canadian Economics Association Annual Conference, Ottawa, Canada American Economic Association Annual Meeting, San Francisco, U.S.A.
2015	Banco de México, CEMLA, University of Zurich and Journal of Financial Stability conference "Network models, stress testing and other tools for financial stability monitoring and macroprudential policy design and implementation", Mexico, Mexico Bank of Canada's Fellowship Learning Exchange, Ottawa, Canada
2014	Société Canadienne de Science Économique Annual Congress, Ottawa, Canada
2013	Canadian Economics Association Annual Conference, Montréal, Canada
2012	Société Canadienne de Science Économique Annual Congress, Mont-Tremblant, Canada
2011	Canadian Economics Association Annual Conference, Ottawa, Canada 7th CIREQ Ph.D. Student Conference, Montréal, Canada
2008	Canadian Economic Association Annual Conference, Vancouver, Canada Second Annual Student Conference on Business Research, Montréal, Canada ASDEQ-CIRPÉE-GREEN Fifth Day of Applied Economics, Québec, Canada

Discussions

2016	Norges Bank workshop "Financial Stability and Macroprudential Policy", Oslo, Norway
2015	Banco de Mexico, CEMLA, University of Zurich and Journal of Financial Stability conference "Network models, stress testing and other tools for financial stability monitoring and macroprudential policy design and implementation", Mexico, Mexico
2011	Laurier Centre for Economic Research and Policy Analysis and Rimini Centre for Economic Analysis in Canada conference "Zero Lower Bound on Interest Rates and New Directions in Monetary Policy", Waterloo, Canada
2008	Canadian Economic Association Annual Conference, Vancouver, Canada
2007	Canadian Economic Association Annual Conference, Halifax, Canada

Organizer

2019	Session on Capital Flows and Monetary Policy, Western Economic Association International Annual Conference, San Francisco, U.S.A.
2018	Bank of Canada Conference on Capital Flows in Advanced Economies: Implications for Financial Stability, Ottawa, Canada

Scientific Committee

2018	Bank of Canada Conference on Capital Flows in Advanced Economies: Implications for Financial Stability, Ottawa, Canada
2014	Bank of Canada Workshop on Collateral, Liquidity and Central Bank Operations, Ottawa, Canada

Teaching Experiences

2009-2012	**Lecturer**, Université de Montréal, Canada ECN 1050 Introduction to Macroeconomics (B.Sc.) ECN 1000 Principles of Economics (B.Sc.)
2009-2012	**Teaching assistant**, Université de Montréal, Canada ECN 7055 Macroeconomics B (Ph.D.) ECN 6478 International Finance (M.Sc.) ECN 1050 Introduction to Macroeconomics (B.Sc.)

Fellowships and Awards

2010	Institute on Computational Economics, University of Chicago, U.S.A.
2009	Teaching Excellence Award, Department of Economics, University of Montreal, Canada
2008–2012	Ph.D. Fellowship, Department of Economics, University of Montreal, Canada
2008	CIREQ Fellowship, Department of Economics, University of Montreal, Canada
2002	Study abroad scholarship, Department of Education of Québec, Canada

Additional Expertises

Software: MATLAB (Dynare, IRIS); AMPL; LaTeX; Aremos; Stata; EViews; Microsoft Office.
Languages: French (native), English (fluent)