

# CURRICULUM VITAE

## GABRIEL BRUNEAU

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### 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  
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

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## 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. “Capital Flows, Interest Rates and House Prices”, (with Chen Fan, Vibhu Kapoor, and Maxime Leboeuf)
3. “Monetary Policy News Shocks and Durable Consumption”(unpublished manuscript)
4. “Probabilities of Default for the Corporate Sectors in Canada: A Panel Error Correction Model Approach”, (with Ramdane Djoudad, in progress)
5. “Bootstrap Fisher-Johansen Panel Cointegration Test”(in progress)

### *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

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## 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

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### 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.)

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### 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

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### ADDITIONAL EXPERTISES

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