

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

Thesis: *Labour Market Adjustments to Real Exchange Rate Fluctuations*

Supervisor: Kevin Moran

09/1999–12/2002 **B.Sc. Economics (Co-op)**, Université de Sherbrooke, Canada

Other Relevant Education and Training

05/2015 **1st 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 des Sciences Sociales (Toulouse 1), France

RELEVANT WORKING EXPERIENCES

07/2012–now **Senior Analyst**, Bank of Canada, Canada
Model Development and Research, Financial Stability Department
Financial Studies, Financial Stability Department
Program Direction, Financial Stability Department

05/2010–12/2010 **Research Assistant** (Ph.D. internship), Bank of Canada, Canada
Financial Studies, Financial Stability Department

08/2008–09/2008 **Consultant**, Fédération des Chambres de Commerce du Québec, 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

- 01/2005–05/2005 **Economist**, Department of Finance of Québec, Canada
Long-term Budgetary Policy, Budgetary Policy and Economy Branch
- 02/2003–08/2003 **Economist** (6-months contract), Department of Finance of Québec, Canada
Long-term Budgetary Policy, Budgetary Policy and Economy Branch
- 05/2002–09/2002 **Economist** (B.Sc. internship), Department of Finance of Québec, Canada
Long-term Budgetary Policy, Budgetary Policy and Economy Branch
- 08/2001–12/2001 **Economist** (B.Sc. internship), Department of Finance of Québec, Canada
Tariff Policy, Budgetary Policy and Economy Branch
- 01/2001–04/2001 **Economist** (B.Sc. internship), Department of Human Resources Development of
Canada, Canada
Labour Market Information, Skills and Employment Branch
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RESEARCH

Fields

- Macroeconomics Monetary Policy, News-Driven Business Cycles and News Shocks, Macroprudential Policy, Housing Market Dynamics, Labour Market Dynamics, Exchange Rate
- Econometrics Frequentist and Bayesian Estimation of Threshold Model, Bootstrap Panel Cointegration Test

Publications

1. “Exchange Rate Fluctuations and Labour Market Adjustments in Canadian Manufacturing Industries”, (with Kevin Moran, forthcoming in the *Canadian Journal of Economics*)

Working Papers

1. “Exchange Rate Fluctuations and Labour Market Adjustments in Canadian Manufacturing Industries”, (with Kevin Moran, *Bank of Canada Staff Working Papers 2015-45*)
2. “Housing Market Dynamics and Macroprudential Policy”, (with Ian Christensen and Césaire Meh, forthcoming in the *Bank of Canada Staff Working Papers*)
3. “Monetary Policy News Shocks and Durable Consumption”
4. “Probabilities of Default for the Corporate Sectors in Canada: A Panel Error Correction Model Approach”, (with Ramdane Djoudad)

Work in Progress

1. “Optimal Macroprudential Policy”
2. “Bootstrap Fisher-Johansen Panel Cointegration Test”
3. “Estimation of Threshold Vector Error Correction Model”
4. “Bayesian Estimation of Threshold Model”, (with James Chapman)
5. “Financial Conditions Index”, (with Fuchun Li)

Referee Work

Canadian Journal of Economics, Bank of Canada Working Papers Series

CONFERENCE, WORKSHOP AND SEMINAR PARTICIPATIONS

Seminars and Invited Presentations

- 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
- 2012 Bank of Canada, Ottawa, Canada
Université Laval, Québec, Canada
- 2011 CIREQ Macroeconomic Brown-Bag Seminar, Montréal, Canada

Conference, Workshop and Poster Presentations

- 2016 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

- 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
- 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

Scientific Committee

- 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), Spanish (beginner)