

Gino Cateau

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Professional Experience

Principal Researcher, Macroeconomic Studies Division, Research Department, Bank of Canada, January 2007-present.

Senior Economist, Macroeconomic Studies Division, Research Department, Bank of Canada, August 2004-December 2006.

Education

PhD Economics, University of Chicago, August 2004 (*Thesis Advisor: Prof. Lars Peter Hansen*).

MSc Econometrics and Mathematical Economics, London School of Economics, 1999, *Distinction*.

BSc Econometrics and Mathematical Economics, London School of Economics, 1995, *First Class Honours*.

Professional Affiliations

Econometric Society.

American Economic Association.

European Economic Association.

Canadian Economic Association.

Honours, Fellowships and Awards

Century Fellowship, Department of Economics, University of Chicago, 1999-2003.

Full Entrance Grant, London School of Economics, 1999.

Mauritius Commercial Bank Foundation Scholarship for studying at LSE, 1995-1998.

5th in the 1994 National Mauritius High School examinations.

Publications in Referred Journals

“Monetary Policy under Model and Data-Parameter Uncertainty”, forthcoming in the *Journal of Monetary Economics*, 2007.

Working Papers and research in progress

“Guarding against Large Policy Errors under Model Uncertainty”, Working Paper No. 2006-13, Bank of Canada, 2006.

“Guarding against Large Policy Errors under Model Uncertainty”, Research Note RN-05-119, Bank of Canada, 2005.

“An Optimized Rule for ToTEM under Model Uncertainty”, 2005-2006.

“Price-Level vs Inflation Targeting under Model Uncertainty”, 2005-2006.

“Solving ToTEM in Matlab”, 2005-2006.

“Ambiguity, Decision Rules and Randomized Algorithms”, 2003.

“Linear-Quadratic Adaptive Control Under Ambiguity”, 2003.

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Professional Activities

Presented “Monetary Policy under Model and Data-Parameter Uncertainty” at the University of Chicago (2003, 2004), Federal Reserve Board (2004), Bank of Canada (2004, 2005, 2006), Université Libres de Bruxelles (2004), Université Laval (2004), HEC Montréal (2004), World Econometric Society Congress (2005), and European Economic Association Meetings (2005).

Discussed “Realtime Model Uncertainty in the United States: Robust policies put to the test” (R. Tetlow 2006) at the Canadian Economics Association Meetings, May 2006.

Discussed “Monetary Policy in a Small Open Economy with a Preference for Robustness” (R. Dennis, K. Leitmo, and U. Söderström 2006) at the Oslo Conference on Model Uncertainty, June 2006.

Referee: The B.E. Journals in Macroeconomics, Macroeconomic Dynamics

Languages

Creole - native.

English - level 6.

French - level 6.