



# BERNARDO RECKZIEGEL

## ECONOMIST

+55 51 999782868  
bernardo\_cse@hotmail.com  
Porto Alegre, Brazil



### Programming and Software

- Advanced: R and MATLAB
- Basic: Python

### Skills

- Econometrics
- Asset Pricing
- Portfolio Construction
- Risk Decomposition

## CERTIFICATIONS

### CFA Institute - CFA Program

Passed levels I and II on the CFA Program

## EDUCATION

### Advanced Risk and Portfolio Management -

#### ARPM (2018)

Master Level Quantitative Course at NYU

### Universidade Federal do Rio Grande do Sul -

#### UFRGS (2016 - 2018)

Master in Applied Economics - Econometrics Track

### Universidade Federal do Rio Grande do Sul -

#### UFRGS (2007 - 2014)

Bachelor's Degree in Economics

## WORK EXPERIENCE

### RJI Asset Management (2020)

#### Head of Risk Management

- Leading developer of the company's R package
- Currently working on factor investing (factor mimicking) and cointegration.

### Independent Consultant (2018-2020)

#### Financial Data Scientist

- Automate routine tasks using R and MATLAB
- Review project-oriented workflows (git, unittest, CI)
- Build econometric tools to predict employee attrition and improve quantitative portfolio designs

### Grupo L&S (2012 - 2015)

#### Financial Advisor

- Identify High Net Worth Individuals (HNWI) objectives through the Investment Policy Statement
- Advise clients into the "best" course of action given their IPS
- Construct portfolios using a Goals-Based approach

### Citigroup (2008-2012)

#### Stock Broker

- Execute orders of investment products in a timely and efficient manner
- Provide clients with general information and help with their brokerage accounts
- Maintain and document activity

### Souza-Barros (2007-2008)

#### Stock Broker (Intern)

- Monitor clients' investment accounts
- Update internal reports and periodic documents with clients positions
- Ensure rules and regulations are being met in accordance with the law