Guilherme Ferreira Pelúcio Salomé

Contact Information

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Citizenship

Brazil, J-1 Visa for USA

Research Interests

Financial Econometrics, Econometrics, Machine Learning

Education

DUKE University,
North Carolina, USA

Ph.D. Candidate, Economics — **2015 - Ongoing**

- Advisor: Prof. George Tauchen (PhD University of Minnesota, 1977)
- Committee: Tim Bollerslev, Jia Li, Brian Weller
- Progress: 5th year
- Field: Financial Econometrics

IMPA - Institute of Pure and Applied Math,
Rio de Janeiro, Brazil

M.A., Master of Mathematics — **2012 - Mar/2014**

- Thesis Replaced by specialization in Optimization and Numerical Analysis
- Advisor: Prof. Aloísio Araújo (PhD, Univ. Of California, Berkley, 1976)
- Area of Study: Mathematical Economics, General Equilibrium

Insper - Institute of Education and Research,
São Paulo, Brazil

B.A., Undergraduate in Economics — **2008 - 2011**

- Dissertation: *Superhedging in Incomplete Markets*
- Advisor: Prof. José Heleno Faro (PhD, IMPA - Institute of Pure and Applied Math, 2005)
- Area of Study: General Equilibrium
- GPA: 9.01/10 ($3rd$ among 60) - Graduated with Honors

Academic Experience

DUKE University,
North Carolina, USA

Lecturer **2019**

- Empirical Methods in High-Frequency Financial Econometrics (PhD and Master's class, Course Website)
- Python for Economists (PhD class, Course Website)
- Matlab for Economists (PhD class, Course Website)

Lecturer **2018**

- Empirical Methods in High-Frequency Financial Econometrics (PhD and Master's class, Course Website)

Teaching Assistant **2017**

- Empirical Methods in High-Frequency Financial Econometrics (Master's class, Dr. George Tauchen)
- Options and Futures (Master's class, Dr. George Tauchen)

Teaching Assistant **2016**

- Empirical Methods in High-Frequency Financial Econometrics (Master's class, Dr. George Tauchen)
- Introduction to Econometrics (Undergraduate class, Dr. James Roberts)

Insper - Institute of Education and Research,
São Paulo, Brazil

Teaching Assistant **Early 2015**

- Mathematics for Economists (Master's class)

PEA - Advanced Studies Program **2010 - 2011**

- Self-study of Contract Theory with weekly seminars and student presentations

CFA Investment Research Challenge **2010**

- International investment research competition with analysis of companies and presentation to investors; 2*nd* place in Brazil

Other Relevant Experiences

Stanford University: Coursera.org

Machine Learning Course (link to certificate) **2013**

Caltech: edx.org

Machine Learning Course (link to certificate) **2013**

Valora,
São Paulo, SP Brazil

Internship **2011**

- Worked in project finance, building valuation models and discussing with clients

HONORS & AWARDS

Duke University Fellowship for Graduate Studies	**Jul/2015 - Ongoing**
CNPq Fellowship for Master's Studies	**Mar/2012 to Mar/2014**
IMPA Scholarship for Summer Studies	**Jan/2012 to Feb/2013**
Insper Scholarship for the Advanced Studies Program	**2010 - 2011**
Insper Financial Support	**2008 - 2011**
Insper - Graduated with Honors	**2011**

OTHER INFORMATION

Languages

- Portuguese (Native)
- English (Fluent, TOEFL 118/120)

Programming Skills

- Scientific Computing:

  Python
  Matlab
  C++ and R (beginner)

- Web Development:

  Front End: HTML5, CSS3, Javascript (link to certificate)
  Backend: Node.js (basic knowledge)