

Guilherme Ferreira Pelúcio Salomé

CONTACT INFORMATION E-mail: guilhermesalome@gmail.com
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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

Inspir - 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](#))

Inspir - 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; *2nd* 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**

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