Guilherme Ferreira Pelúcio Salomé

Contact Information

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Research Interests

Empirical Finance, Financial Econometrics, Economics

Education

DUKE University — North Carolina, USA
Ph.D. in Economics — **2015 - 2020 (Expected)**
Courses: High-Frequency Financial Econometrics, Time Series Econometrics, Asset Pricing, Computational Methods, Nonparametric Estimation, Probability Theory, Real Analysis

IMPA - Institute of Pure and Applied Math — Rio de Janeiro, Brazil
M.S. in Mathematics — **2012 - 2014**
Area of Study: Mathematical Economics, General Equilibrium.

Insper - Institute of Education and Research — São Paulo, Brazil
B.S. in Economics — **2008 - 2011**
GPA: 9.01/10 ($3rd$ among 60) - Graduated with Honors

Relevant Experiences

DUKE University — North Carolina, USA
Lecturer — **2018 - 2019**
Lectured PhD and Master's students on:
- Empirical Methods in High-Frequency Financial Econometrics
- Python for Economists
- Matlab for Economists

Teaching Assistant — **2016 - 2017**
- Empirical Methods in High-Frequency Financial Econometrics (Dr. George Tauchen)
- Options and Futures (Dr. George Tauchen)
- Introduction to Econometrics (Dr. James Roberts)

Valora — São Paulo, SP Brazil
Internship — **2011**
Worked in project finance, building and updating valuation models based on discussions with clients.

Skills

Languages: Portuguese (Native), English (Fluent, TOEFL 118/120), Spanish (Basic)
Programming: Python (advanced), Matlab (advanced), C++ and R (beginner)
Web Development: HTML, CSS, Javascript (link to certificate)

Other Relevant Experiences

Courses on Machine Learning: Duke (Fuqua, 2018), Stanford University (Coursera, 2013), Caltech (edx.org, 2013)
Research Presentation: 4th International Workshop in Financial Econometrics
Workshops: SoFiE (2018), SoFiE (2019)