

Luis Bento

Bendheim Center for Finance | Princeton, NJ | luis.bento@princeton.edu | +55 19 98129-4535

EDUCATION

Princeton University

Princeton, NJ

Master in Finance

Aug 2021 – May 2023

- Anticipated Coursework: Asset Pricing, Statistical Analysis of Financial Data, Corporate Finance and Financial Accounting, Financial Econometrics.

Insper – Instituto de Ensino e Pesquisa

São Paulo, BR

Bachelor of Economics with Certificate in Data Science

Jan 2015 – Dec 2018

- Cumulative GPA: 9.13/10.00 (Ranking 1/95)
- Coursework: Statistical Learning, Data Science, Asset Pricing, Optimization, Time Series Analysis, Macroeconomics, Game Theory, and Microeconometrics

Columbia University in the City of New York

New York, NY

International Exchange Student

Jan 2018 – May 2018

- Coursework: Linear Algebra, Statistical Computing and Intro to Data Science, Behavior Finance, and Intro to Psychology

WORK EXPERIENCE

C6 Bank

São Paulo, BR

Investment Specialist

Aug 2020–Aug 2021

- Designed and implemented a portfolio optimization algorithm for a customized automatic portfolio construction product using the Black-Litterman model. This product is available for over 7 million clients and is projected to have an AuM close to R\$ 850 million by the end of the year.
- Wrote the proprietary Python libraries of financial mathematics, risk measurement, and backtesting of C6's Quant Team.
- Researched the effects of market regimes, rebalancing rules, and asset selection in the historical performance of rule-based asset class portfolios.
- Developed systemic risk reports and analyzed global asset correlations evolution for the bank's investment committee.

Rio Bravo Investimentos

São Paulo, BR

Quantitative Analyst

Dec 2019 – Aug 2020

- Developed several factor strategies in Python and gave a subsequent presentation to the investment committee on Size, betting against beta, net operating assets (NOA), and time series momentum (TSM). NOA and TSM were included as strategies in the fund and TSM is still being used, having had a realized Sharpe ratio of 1.42 in its first 12 months.
- Enhanced the risk parity algorithm in order to reduce the effects of momentum crashes.
- Responsible for a factor investing literature follow-up. Read articles from academic journals and company white papers (AQR, GS, JPM) and prepared discussions to report findings with the portfolio manager and the director of liquid assets.

Economic Research Analyst

Jun 2018 – Dec 2019

- Automated the database for the main economic indicators in Brazil, extracting the online data directly from statistical agencies using R. Additionally, I automated internal email reporting using RMarkdown and R.
- Developed econometric models for the main indicators of the Brazilian economy. Our projections of the 1st quarter of 2020 were awarded 3rd place in the Broadcast (Estadão) Ranking of Projections (out of 51 institutions).
- Gave expert testimony to the largest media outlets in Brazil regarding economic outlook (Estadão, Valor Econômico, Reuters, O Globo).
- Wrote a white paper about the structural dynamics of the Brazilian economy, discussing growth perspectives for the next 10 years.

AWARDS AND EXTRACURRICULARS

- 2018 1st place undergraduate thesis – *The relations between Politics and Public Credit* – Insper
- 2017 3rd place in the 2017 Brazilian Econometric Games (Olympiad)
- 2017 Research assistant of Marco Bonomo – BNDES
- 2017 White paper: *A Herança do Futuro (The Heritage from the Future)* – Bento, Bonomo, Ribeiro
- 2020 White paper: *A Terceira Década Perdida (The Third Lost Decade)* – Rio Bravo Fronteiras
- 2016 London School of Economics Summer Course – Intermediate Macroeconomics
- 2016 President of Consilium Insper (Public Policy Student Organization)
- 2013 CISV Iceland – Cultural exchange program

SKILLS AND INTERESTS

Languages: Portuguese (Native); TOEFL (116/120)

Technical Skills: R, Python, Microsoft Office, Bloomberg, Google Cloud Platform (Storage, BigQuery), Git

Interests: Triathlon, cinema, traveling and hiking