

# Artur Bezerra de Carvalho

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EDUCATION	<b>University of Chicago, PhD Economics</b> 2021 <i>Thesis Project:</i> “Corporate Debt Standardization and The Rise of Electronic Bond Trading” <b>Getulio Vargas Foundation, MA Economics</b> 2010 <b>Federal University of Rio de Janeiro, UFRJ, BA Economics</b> 2008
DATA SCIENCE EXPERIENCE	<b>Seaport Global Holdings LLC</b> May to August 2017 <i>Junior Data Scientist Intern</i> - Algorithmic Trading Technology New York, NY <ul style="list-style-type: none"><li>□ Participated in development of electronic corporate bond trading programme for US market;</li><li>□ Produced reports documenting the firm’s data sources and describing the identification and processing of relevant trading data and proprietary variables;</li><li>□ Assisted the data engineering group validate their implementation in Java of the data science team’s pricing algorithms written in Python.</li><li>□ Wrote code to identify whether bonds belonged to a particular IG corporate bond index;</li><li>□ Deployed simple Machine Learning classification algorithms to impute missing data.</li></ul>
RESEARCH EXPERIENCE	<b>University of Chicago, PhD Dissertation</b> 2021 <i>Advisor:</i> Prof. Pietro Veronesi <ul style="list-style-type: none"><li>□ Developed structural model of credit risk to analyze trade-off between informational costs and liquidity gains associated with standardization of electronically traded bonds;</li><li>□ Employed computational methods in Python and Julia, including multivariate interpolation, grid search and parallelization in remote machines, to solve the infinite-horizon model.</li></ul> <b>MIT Sloan School of Management</b> February to June 2016 <i>Research Assistant</i> to Professor João Granja <ul style="list-style-type: none"><li>□ Leveraged data on regulatory reports to assess the impact of heightened capital requirements on bank activity;</li><li>□ Studied how <i>de novo</i> banks’ asset growth, residential mortgage credit concession and securitization change in response to loosened leverage ratio requirements.</li></ul>
TEACHING & OTHER EXPERIENCE	<b>University of Chicago</b> Fall 2013 to Spring 2021 <i>Teaching Assistant:</i> Booth (MBA), Financial Mathematics (MS), Dept. of Economics (BA) <ul style="list-style-type: none"><li>□ Conducted in-person and online sessions covering course material, programming skills, assignments and exam solutions. Wrote teaching notes, solutions to problem sets and exams;</li><li>□ Courses: <i>Fintech Revolution</i>, <i>Financial Derivatives</i>, <i>Option Pricing</i>, <i>Time Series Econometrics</i>, among others.</li></ul> <b>Getulio Vargas Foundation - EPGE</b> Summer 2009 <i>Teaching Assistant</i> , MA, Macroeconomics II <b>Banco BBM (former Bank of Bahia)</b> May to Dec 2006 <i>Internship - Corporate Credit Area</i> Rio de Janeiro, Brazil
HONORS & AWARDS	The University of Chicago Social Sciences Fellowship, 2010-15 Brazilian government fellowship for Master’s Studies, 2008-10
COMPUTER SKILLS	Julia, Python, Matlab, R, Stata, L <sup>A</sup> T <sub>E</sub> X, MS Office
ADDITIONAL INFORMATION	<b>Language Skills:</b> English (fluent), Portuguese (native), Spanish (conversational) <b>Citizenship:</b> Brazilian (J1 U.S. Visa) <b>Website:</b> <a href="https://abcarvalho.github.io/">https://abcarvalho.github.io/</a>