Artur Bezerra de Carvalho

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Education

University of Chicago, PhD Economics 2021

Thesis Project: "Corporate Debt Standardization and The Rise of Electronic Bond Trading"
Committee chair: Prof. Pietro Veronesi
Fields: Asset Pricing and Applied Macroeconomics

Getulio Vargas Foundation, MA Economics 2010

Federal University of Rio de Janeiro, UFRJ, BA Economics 2008

Data Science Experience

Seaport Global Holdings LLC — May to August 2017

Junior Data Scientist Intern - Algorithmic Trading Technology — New York, NY

Participated in the development of an electronic corporate bond trading programme for the US market. Identified and processed relevant trading data, and assisted in the validation of the firm's pricing algorithms.

Research Experience

MIT Sloan School of Management — February to June 2016

Research Assistant to Professor João Granja

Investigated the impact of heightened capital requirements on banks' activities, such as asset growth, residential mortgage credit concession and securitization.

Teaching & Other Experience

As a teaching assistant, wrote problem sets solutions and teaching notes, conducted in-person and online sessions covering course material, assignments and exam solutions.

University of Chicago

Chicago Booth MBA — Summer 2014/15, Spring 2021
Teaching Assistant: *The Fintech Revolution*, *Financial Derivatives* and *Financial Strategy*

MS in Financial Mathematics — Fall 2013 to Spring 2016
Teaching Assistant: *Mathematical Foundations of Option Pricing* and other courses

BA, Economics Department — Fall 2011 to Fall 2015
Teaching Assistant: *Time Series Econometrics* and other courses

Getulio Vargas Foundation - EPGE — Summer 2009

Teaching Assistant, MA, Macroeconomics II

Banco BBM (former Bank of Bahia) — May to Dec 2006

Internship - Corporate Credit Area — 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, LaTeX, MS Office

Research Interests

Financial Markets' Microstructure, Derivative Markets' Reforms, Liquidity Risk, Asset Pricing

Additional Information

Language Skills: English (fluent), Portuguese (native), Spanish (conversational)

Citizenship: Brazilian (J1 U.S. Visa)

Website: https://abcarvalho.github.io/

LinkedIn Profile: http://www.linkedin.com/pub/artur-carvalho/87/453/a2b