

# Aishameriane SCHMIDT

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## Fields:

Applied econometrics, time series, machine learning, macroeconometrics.

## EDUCATION

- |                         |   |
|-------------------------|---|
| 2021-2025<br>(expected) | Ph.D. in Econometrics - Erasmus Universiteit Rotterdam & Tinbergen Institute, Netherlands.<br><b>Supervisors:</b> <i>dr. A. Pick &amp; dr. A. Naghi</i> . <b>Promotor:</b> <i>prof. dr. C. Zhou</i> . |
| 2019-2022               | M.Phil. in Economics (Econometrics Track) - Tinbergen Institute & Vrije Universiteit Amsterdam, Netherlands. <b>Thesis title:</b> <i>Time series forecasting with local linear forests</i> .          |
| 2017-2019               | M.Sc. in Economics - Federal University of Santa Catarina (UFSC), Brazil. <b>Thesis title:</b> <i>Assessing the impact of conventional monetary policy on the capital-labor ratio in Brazil</i> .     |
| 2015-2019               | B.Sc. in Economics - State University of Santa Catarina (UDESC), Brazil. <b>Thesis title:</b> <i>Bayesian inference in linear models with applications in economics</i> .                             |
| 2004-2009               | B.Sc. in Statistics - Federal University of Rio Grande do Sul (UFRGS), Brazil. <b>Thesis title:</b> <i>Inference in <math>K</math>-factor GARMA processes</i> .                                       |

## SELECTED WORKING EXPERIENCE

- |                |  |
|----------------|--|
| 2021 - present | Ph.D. Researcher   De Nederlandsche Bank (DNB) - Netherlands.  |
| 2021           | Research Assistant for dr. A. Pick   Econometrics Institute, Erasmus School of Economics - Netherlands.  |
| 2013 - 2015    | Statistician and HR Manager   Meritt Software. Florianópolis, Brazil.  |
| 2012 - 2013    | Statistician, Clients metrics team   Chaordic Systems. Florianópolis, Brazil.  |
| 2012           | Market Analyst, Credit and Finance   Cassol Centerlar. São José, Brazil.   |
| 2010-2011      | Business Intelligence Analyst, Newspapers Division   Rede Brasil Sul (RBS). Porto Alegre, Brazil.  |
| 2007-2009      | Research Assistant for prof. dr. P. Ashton-Prolla and prof. dr. S. Camey   Clinicas Hospital, Federal University of Rio Grande do Sul. Porto Alegre, Brazil. |

## TEACHING EXPERIENCE


- |                  |   |
|------------------|---|
| 2023-2024        | TA for the Graduate course Introduction to Data Science, and for the Bachelor Course Academic Skills (Econometrics). Supervision and co-reading of Bachelor thesis - <b>Erasmus School of Economics</b> .   |
| 2022-2023        | TA for the Graduate course Introduction to Data Science, and for the Bachelor Course Advanced Programming (minor, Econometrics). Trainer, Workshop on Writing Scientific Reports with RMarkdown. Supervisor and co-reader of 5 bachelor thesis - <b>Erasmus School of Economics</b> .                                   |
| 2021-2022        | TA for the Graduate course Introduction to Data Science, and for the Bachelor Course Academic Skills (Econometrics). Supervision of 4 bachelor thesis, co-reader of 5 bsc thesis - <b>Erasmus School of Economics</b> .   |
| 2020-2021        | TA for the Graduate Courses Principles of Programming in Econometrics (prof. dr. C. Bos), Statistics (prof. dr. P. Spreij) and Macroeconomics I (prof. dr. B. Bruegemann), <b>Tinbergen Institute</b> .   |
| 2019             | Invited course on Introduction to R Programming - <b>R-Ladies Florianópolis</b> .   |
| 2018             | Invited crash course on Introductory Bayesian Econometrics - <b>UFSC</b> . TA for Bayesian Econometrics Graduate Course (prof. dr. G. Valle Moura), <b>UFSC</b> .   |
| 2017             | Lecturer of a short course on probability and statistics preparatory for the national entrance exam for graduate school of economics (ANPEC exam) - <b>UFSC</b> . Lecturer of a short-course on Statistical Fundamentals for Performance Analysis at the ERAD/RS 2017 (jointly with dr. F.Z. Boito and dr. L.L. Pilla). |
| 2017, 2018, 2019 | Lecturer of the summer boot camp on Statistics, Probability and Programming preparatory for Bayesian Econometrics and Econometrics I, graduate level - <b>UFSC</b> .  |
| 2016             | TA for statistics courses at the Business and Economics department, undergraduate (MSc. E. Jara), <b>UDESC</b> .  |
| 2016, 2017, 2018 | Lecturer of five R programming short courses - <b>UDESC</b> and <b>UFSC</b> .   |
| 2009             | TA for the Statistical Methods in Economics, undergraduate level (dr. F. B. Sabino), <b>UFRGS</b> .   |
| 2008             | Lecturer of one SPSS short-course - <b>UFRGS</b> .  |
| 2006             | Voluntary mathematics teacher at a preparatory course for students from underserved communities who were preparing for University's entrance exams - <b>ABSC Porto Alegre</b> .   |

## NON-CURRICULAR GRADUATE LEVEL COURSES

- 2023 Reinforcement Learning (Tinbergen Institute) & Announcements and Markets: A Mixed Frequency Structural Estimation Approach (Tinbergen Institute Econometric Lectures).
- 2022 MIDAS models (CEPR). Distributional Macroeconomics (Tinbergen Institute Economic Lectures).
- 2021 Nowcasting & Models for mixed frequency Data (Summer school international institute of forecasters). Machine Learning in Finance (Tinbergen Institute Econometric Lectures).
- Pre-PhD Non-parametric statistics (UFSC). Introduction to Real Analysis (UFSC). Probability Theory (UFSCAR).







## PRESENTATIONS/TALKS/SEMINARS

Oral presentations have an  $\Delta$  (the remaining are poster presentations). The  $\gamma$  denotes scheduled.

The list does not include presentations made by co-authors.  [Click here for some of the slides and supporting materials](#)

- 2023 Seminar at PPGECON UFSC $\Delta$ , Florianópolis - Brazil. PhD Lunch Seminar $\Delta$ . Erasmus School of Economics. BSE Summer Forum Workshop on Macroeconomics and Policy Evaluation $\Delta$ , Barcelona. EAA Meeting 2023 $\Delta$ .
- 2022 PhD Lunch Seminar $\Delta$ . Erasmus School of Economics.
- 2021 PhD Lunch Seminar $\Delta$ . Erasmus School of Economics.
- 2018 Third Brazilian Econometric Games $\Delta$ , São Paulo - Brazil. European Seminar on Bayesian Econometrics (ES-OBE 2018), New Orleans - USA. 23rd Brazilian symposium of probabilistic and statistics $\Delta$  (SINAPE), São Pedro - Brazil. Young Scholars Initiative Latin America Convening $\Delta$ , Buenos Aires - Argentina. XIV Brazilian Meeting on Bayesian Statistics (EBEB), Rio de Janeiro - Brazil.
- 2016 - earlier First Brazilian Econometric Games $\Delta$ , São Paulo - Brazil. (2009) 13th School on Time Series and Econometrics, São Paulo - Brazil. 4th UFRGS Undergraduate Exposition, Porto Alegre - Brazil. Scientific week of UFRGS $\Delta$ , Porto Alegre - Brazil. (2008) XXIVth International Biometric Conference, Dublin - Ireland. Scientific week of UFRGS $\Delta$ , Porto Alegre - Brazil. 28th Scientific Week of the Clinicas Hospital from Porto Alegre - Brazil. XVIII World Epidemiology and VII Brazilian Epidemiology Congresses, Porto Alegre - Brazil.

## PAPERS PUBLISHED IN PEER-REVIEWED JOURNALS (PRE-PHD)

- 2012 GSTM1, GSTT1, and GSTP1 polymorphisms, breast cancer risk factors and mammographic density in women submitted to breast cancer screening. In: Revista Brasileira de Epidemiologia. With E Aguiar, J. Giacomazzi, H. Bock, M. L. Saraiva-Pereira, L. et al.  [Online Version](#)
- 2012 Breast cancer risk estimates, body mass index and breast density in women submitted to mammographic screening in an underserved population. In: Cadernos Saúde Coletiva (UFRJ). With V. Belo-Reyes, J. Giacomazzi, P. S. Silva, et al.  [Online Version](#)
- 2012 Prevalence of ER $\alpha$ -397 Pvull C/T, ER $\alpha$ -351 Xbal A/G and PGR PROGINS polymorphisms in Brazilian breast cancer-affected women. In: Brazilian Journal of Medical and Biological Research. With J. Giacomazzi, E. Aguiar, E. I. Palmero, et al.  [Online Version](#)
- 2011 Prevalence of the BRCA1 founder mutation c.5266dup in Brazilian individuals at-risk for the Hereditary Breast and Ovarian Cancer Syndrome. In: Hereditary Cancer in Clinical Practice (Online). With I. P. Ewald, P. R. Izetti, F. R. Vargas, et al.  [Online Version](#)
- 2011 Prevalence of the STK15 F31I polymorphism and its relationship with mammographic density. In: Brazilian Journal of Medical and Biological Research. With J. Giacomazzi, E. Aguiar, E. I. Palmero, G. Skonieski, et al.  [Online Version](#)
- 2009 Development and validation of a simple questionnaire for the identification of hereditary breast cancer in primary care. In: BMC Cancer (Online). With P. Ashton-Prolla, J. Giacomazzi, F. L. Roth, E. I. Palmero, et al.  [Online Version](#)

## MEMBERSHIP AND SERVICE

- 2024 Co-organizer of the 10th Econometrics Institute internal PhD Conference.
- 2022 - present PhD Council member | Erasmus School of Economics. Netherlands.
- 2022 External member at the re-accreditation panel for BSc and MSc programs. Utrecht University. Netherlands.
- 2019 - 2021 Educational Board Member | Tinbergen Institute. Netherlands.
- 2013 - 2019 Board member | Regional Board of Statistics - CONRE-4. Porto Alegre, Brazil.
- 2015 Board member | Federal Board of Statistics - CONFE. Rio de Janeiro, Brazil.
- 2008-2010 Student representative | Statistics department, Federal University of Rio Grande do Sul (UFRGS). Porto Alegre, Brazil.

## HONORS, FELLOWSHIPS, GRANTS & AWARDS

- 2021 **2nd place**, National Economics Olympiad (NEO), The Netherlands.
- 2019 **Best undergraduate research project award** within the Economics Graduates in 2019-1, UDESC/ESAG. **Merit-based scholarship** (full tuition and stipend), Tinbergen Institute.
- 2018 **ISBA-EFaB Travel Grant** to attend the ESOBE 2018 meeting. **Selected participant and travel grant** for the First Brazilian Financial Mathematics Team Challenge (FMTC-Br), Rio de Janeiro - Brazil. **Institute of New Economic Thinking Travel Grant** to attend the YSI Latin America 2018 convening.
- 2017 **Best Student award**, 2017's graduate cohort, for having the highest GPA among master and PhD students from the Economics Graduate Program, PPGEco/UFSC. **Master Scholarship** from the National Council for Scientific and Technological Development (CNPq).
- 2016 **Undergraduate teaching assistant scholarship** from the State University of Santa Catarina to be TA in the Statistics-related courses offered in Business and Economics departments.
- 2015 **Undergraduate scholarship** from the State University of Santa Catarina to work in the Habilis Project under the supervision of professor I. Ramos, Ph.D..
- Previous **2009 - Honorable mention**. 30rd Clinicas Hospital Research Week. **2009 - Undergraduate Teaching Assistant Scholarship** from the Federal University of Rio Grande do Sul. **2008 - Best Poster Award** at the XXIVth International Biometric Conference in Dublin, Ireland. **2007-2009 Undergraduate Research Assistant Scholarships** from Suzan G. Komen and the Rio Grande do Sul State Research Foundation. **2002 - First place** for the Best Brazilian individual research work at MOSTRATEC, Brazil. Award included invitation to present the work at 2003 Intel ISEF in Cleveland, Ohio.

## LANGUAGES

Portuguese	●	●	●	●	●
English	●	●	●	●	○
Dutch	●	●	○	○	○
Spanish	●	●	○	○	○

Obs: One dot means beginner level (A0-A1). My TOEFL test has a total score of 110.  
My native language is Brazilian Portuguese.

## SOFTWARE AND PROGRAMMING

- > Advanced: R, ~~TeX~~TeX, MS Excel
- > Intermediate: Matlab, Python
- > Basic knowledge: C#, Stata, VBA, SPSS, SQL.

Basic knowledge means that I used at some point for at least one year. Intermediate means that I can understand codes relatively well and have used the language for longer periods. Advanced is what I have been using daily for several years.