

# Aishameriane SCHMIDT

## PhD Candidate, Econometrics

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📅 **Last update:** September, 2024.

### Fields:

Applied econometrics, time series, machine learning, macroeconometrics.

## EDUCATION

2021-2025 (expected)	Ph.D. in Econometrics - Erasmus Universiteit Rotterdam & Tinbergen Institute, Netherlands. <b>Supervisor:</b> dr. A. Pick. <b>Promotor:</b> prof. dr. C. Zhou.
2019-2022	M.Phil. in Economics (Advanced 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

[Click here for the full list.](#)

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](#)

- 2024 PhD Seminar, Tinbergen Institute $\Delta, \gamma$ , Amsterdam. 2024 IAAE meeting $\Delta$ , Thessaloniki. 2024 Tinbergen Institute PhD Jamboree $\Delta$ , Amsterdam. Internal Seminar, De Nederlandsche Bank $\Delta$ , Amsterdam. 6th Vienna Workshop on High-Dimensional Times Series in Macroeconomics and Finance $\Delta$ . Institute for Advanced Studies, Vienna.
- 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. Internal Seminar, De Nederlandsche Bank $\Delta$ . Amsterdam.
- 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 XbaI 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 and the 2024 Tinbergen Institute's PhD Jamboree. Member of the DNB Research Editorial Board.
- 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). Brazil.

## HONORS, FELLOWSHIPS, GRANTS & AWARDS

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

## SKILLS

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<b>Languages</b>	Portuguese (native), English (fluent), Spanish (B1), Dutch (B1).
<b>Programming</b>	R (advanced), Matlab (intermediate), Python (beginner), C# (beginner), SQL (beginner).
<b>Software</b>	LaTeX (advanced), Git (intermediate), SPSS (beginner), Power BI (beginner)