CAIO VIGO PEREIRA

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EDUCATION

PhD. in Economics & Econometrics   August 2016 - May 2021 *(Expected)*
The University of Kansas (KU)   Lawrence, KS - USA

- Passed all Qualifying Exams on January 2018, and finished all required courses;
- Developing research on Econometric Methods & Financial Econometrics with the use of big data approaches.

Master of Arts - M.A., Economics   August 2016 - May 2018
The University of Kansas (KU)   Lawrence, KS - USA

Master of Science - MSc, Applied Economics   January 2014 - March 2016
University of São Paulo (USP)   Ribeirão Preto, SP - Brazil

Thesis: Portfolio Efficiency Tests with Conditioning Information Using
Empirical Likelihood Estimation
Advisor: Prof. Dr. Márcio Poletti Laurini

BSc, Economics   February 2007 - December 2011
University of São Paulo (USP)   Ribeirão Preto, SP - Brazil
Statutory Duration: 5 years

Dissertation: The Omega Measure and the Mean-Variance Metrics for Portfolio
Evaluation: an Empirical Analysis of Ibovespa and Investment Funds in Brazil
Advisor: Prof. Dr. Milton Barossi Filho

OTHER ACADEMIC DEGREES

Graduate Certificate in Data Science   August 2018 - May 2019
The University of Kansas (KU)   Lawrence, KS - USA

Graduate Certificate in Applied Mathematics   August 2016 - May 2019
The University of Kansas (KU)   Lawrence, KS - USA

ACADEMIC EXPERIENCE

Department of Economics, The University of Kansas (KU)   August 2018 - Present
Instructor of Record   *Lawrence, KS - USA*

· Introduction to Econometrics (Fall 2019)
· Introduction to Econometrics (Summer 2019)
· Introduction to Econometrics (Spring 2019)
· Introduction to Econometrics (Fall 2018)

Department of Economics, The University of Kansas (KU)   February 2018 - May 2018
Instructor of Record   *Lawrence, KS - USA*

· Intermediate Macroeconomics (Spring 2018)

Department of Economics, The University of Kansas (KU)	August 2017 - December 2017
Head Teaching Assistant	*Lawrence, KS - USA*

· Principles of Microeconomics (Fall 2017)

Department of Economics, The University of Kansas (KU)	August 2016 - May 2017
Graduate Teaching Assistant	*Lawrence, KS - USA*

· Principles of Microeconomics (Fall 2016)
· Principles of Macroeconomics (Spring 2017)

Department of Economics, University of São Paulo (USP)	February 2015 - July 2015
Graduate Teaching Assistant	*Ribeirão Preto, SP - Brazil*

· Econometrics

WORKING PAPERS (IN PROGRESS)

Vigo Pereira, C. A. "Portfolio Efficiency with a Large Set of Predictors as Conditioning Information" (2019)

Vigo Pereira, C. A. "Optimal Conditioning Information with Google's Search Queries for Portfolio Management" (2018)

Vigo Pereira, C. A. and Laurini, M. P. "Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators" (2016)

Molinas Sosa, L. and **Vigo Pereira, C. A.** "Comparing Exchange Rate Forecast Performance in Latin America" (2018)

RESEARCH PROJECTS & RESEARCH EXPERIENCE

Title: The Impact of the University-Industry Interaction in the Academic Productivity - An Analysis for the Exact and Earth Sciences at São Paulo State Universities
Supervisor: Prof. Dr. Sérgio Kannebley Jr.
Scholarship: National Council for Scientific and Technological Development (CNPq)

Research Assistant
Sponsor: São Paulo Research Foundation (FAPESP)
Supervisor: Prof. Dr. Renato Leite Marcondes

SKILLS & LANGUAGES

Languages	English - Fluent	
	Portuguese - Native	
	Spanish - Intermediate	
	French - Basic	
Programing & Softwares	R	VBA
	Stata	SQL
	EViews	Python
	Matlab	LaTeX
	MS Office	git

COMPLEMENTARY EDUCATION

Importing Data in Python	2018
Datacamp	

Reporting with R Markdown   2018
Datacamp

Big Data and Hadoop Essentials   2018
Udemy

Introduction to Portfolio Analysis in R   2018
Datacamp

Introduction to Time Series Analysis in R   2018
Datacamp

Introduction to Python for Data Science   2018
Datacamp

Introduction to SQL for Data Science   2018
Datacamp

Minicourse: Introduction to Stochastic Calculus and Derivative Pricing   2015
University of São Paulo,   Ribeirão Preto, SP - Brazil
School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)

Short Term Course: Graduate Math Summer Course   2014
University of São Paulo,   Ribeirão Preto, SP - Brazil
School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)

Short Term Course: LaTeX   2012
University of São Paulo,   Ribeirão Preto, SP - Brazil
Ribeirão Preto Information Technology Center (CIRP)

HONORS & AWARDS

Summer Research Scholarship   2018
The University of Kansas   Lawrence, KS - USA

Summer Research Scholarship   2017
The University of Kansas   Lawrence, KS - USA

Full scholarship for Master's Studies   2014 - 2015
Coordination for the Improvement of Higher Education Personnel (CAPES)   Ribeirão Preto, SP - Brazil
of the Brazilian Education Ministry

Fellowship - Research Project   2008 - 2009
National Council for Scientific and Technological Development (CNPq)   Ribeirão Preto, SP - Brazil

CONFERENCE PRESENTATIONS

XVI Brazilian Finance Meeting   2016
Brazilian Society of Finance (SBFin)   Rio de Janeiro, Brazil

REFEREE EXPERIENCE

Brazilian Finance Review   2016-2017

Journal of Management Science and Engineering (JMSE)   2018-2019

PROFESSIONAL EXPERIENCE

Funds Analyst   June 2012 - March 2013
Patria Investiments Ltd
Investment Management and Corporate Advisory   *São Paulo, SP - Brazil*

· Responsible for the controllership of the offshore funds;
· Development of several financial dashboards;
· Assessment of all financial statements sent to investors;
· Bookkeeping of the offshore funds (Trial Balance and P&L)

Financial Planning Analyst   November 2011 - June 2012
Kraft Foods Brazil
Consumer Goods Industry   *São Paulo, SP - Brazil*

· Follow-up of the monthly financial results;
· P&Ls assessment of several food categories and SKUs, as well as impact analysis on variations of volume, costs, tax gain/loss, etc;
· Preparation and analysis of budget and forecasts;
· Development and manipulation of financial databases, mainly with the use of VBA;
· Development of several financial dashboards.

Financial Planning Intern   April 2011 - November 2011
Kraft Foods Brazil
Consumer Goods Industry   *São Paulo, SP - Brazil*

· Assisted the P&L calculation of several food categories and SKUs;
· Assisted on the Monthly Closing process and reporting;
· Impact analysis on variations of volume, costs, tax, etc.

Intern   January 2010 - December 2010
D.Center Distribuidora Ltda.
Distribution, Wholesale and Retail   *Ribeirão Preto, SP - Brazil*

· Responsible for the financial and statistical indicators for HR;
· Development of databases, based on VBA and SQL, for data management, as well as for retrieving information;
· Assisted the budget process;
· Integrated a group responsible for a study correlating long-term remuneration for managers and directors with the value's company growth.

EXTRACURRICULAR & VOLUNTEER ACTIVITIES

DeMolay International   2001 - 2005
Volunteer work: active participation in a charitable youth organization

REFERENCES

Zongwu Cai, Professor of Economics (Charles Oswald Professor of Econometrics)
1460 Jayhawk Blvd.
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Lawrence, KS - USA 66045
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Tsvetan Tsvetanov, Professor of Economics
1460 Jayhawk Blvd.
Room 355, Snow Hall
Lawrence, KS - USA 66045
(785) 864-1881
tsvetanov@ku.edu

Márcio Poletti Laurini, Professor of Economics *(Graduate Dissertation Advisor)*
University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)
Vila Monte Alegre, 14040-905
Ribeirão Preto, SP - Brazil
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Sérgio Kannebley Jr., Full Professor of Economics *(Undergraduate Research Advisor)*
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