

# CAIO VIGO PEREIRA

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## EDUCATION

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### PhD. in Economics & Econometrics

The University of Kansas (KU)

August 2016 - May 2021 (*Expected*)

📍 Lawrence, KS - USA

### Graduate Certificate in Data Science

The University of Kansas (KU)

August 2018 - May 2019

📍 Lawrence, KS - USA

### Graduate Certificate in Applied Mathematics

The University of Kansas (KU)

August 2016 - May 2019

📍 Lawrence, KS - USA

### Master of Arts - M.A., Economics

The University of Kansas (KU)

August 2016 - May 2018

📍 Lawrence, KS - USA

### Master of Science - MSc, Applied Economics

University of São Paulo (USP)

January 2014 - March 2016

📍 Ribeirão Preto, SP - Brazil

*Thesis:* Portfolio Efficiency Tests with Conditioning Information Using  
Empirical Likelihood Estimation

*Advisor:* Prof. Dr. Márcio Poletti Laurini

### BSc, Economics

University of São Paulo (USP)

February 2007 - December 2011

Statutory Duration: 5 years

📍 Ribeirão Preto, SP - Brazil

*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

## PUBLICATIONS

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**Vigo Pereira, C. A.** “Exchange Rates in South America’s Emerging Markets”

*Cambridge Elements in the Economics of Emerging Markets*, 2020 (with Molinas Sosa, L.)

## WORKING PAPERS

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“Portfolio Efficiency with High-Dimensional Data as Conditioning Information”

[**Ready for submission**]

“Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators”

(with Laurini, M. P.) [**Submitted**]

“A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in US”

“Identifying Short Lived Signals in Intraday Foreign Exchange Returns”

(with Adams, A.)

“Optimal Conditioning Information with Google’s Search Queries for Portfolio Management”

## WORKING IN PROGRESS

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“Ambiguity and Options Movements”

“Machine Learning in Economics”

## TEACHING EXPERIENCE

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### Instructor of Record

*Department of Economics, The University of Kansas (KU)*

August 2018 - Present

📍 Lawrence, KS - USA

- Introduction to Econometrics (Spring 2020)
- Introduction to Econometrics (Fall 2019)
- Introduction to Econometrics (Summer 2019)
- Introduction to Econometrics (Spring 2019)
- Introduction to Econometrics (Fall 2018)

### Instructor of Record

*Department of Economics, The University of Kansas (KU)*

February 2018 - May 2018

📍 Lawrence, KS - USA

- Intermediate Macroeconomics (Spring 2018)

### Head Teaching Assistant

*Department of Economics, The University of Kansas (KU)*

August 2017 - December 2017

📍 Lawrence, KS - USA

- Principles of Microeconomics (Fall 2017)

### Graduate Teaching Assistant

*Department of Economics, The University of Kansas (KU)*

August 2016 - May 2017

📍 Lawrence, KS - USA

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

### Graduate Teaching Assistant

*Department of Economics, University of São Paulo (USP)*

February 2015 - July 2015

📍 Ribeirão Preto, SP - Brazil

- Econometrics

## HONORS, AWARDS & GRANTS

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### Graduate Studies Summer Research Award

*The University of Kansas*

2020

📍 Lawrence, KS - USA

### Shu Wu Memorial Scholarship

*The University of Kansas*

2020

📍 Lawrence, KS - USA

### Graduate Scholarly Presentation Travel Fund

*The University of Kansas*

2020

📍 Lawrence, KS - USA

### Summer Research Scholarship

*The University of Kansas*

2017 & 2018

📍 Lawrence, KS - USA

### Full scholarship for Master's Studies

*Coordination for the Improvement of Higher Education Personnel (CAPES)  
of the Brazilian Education Ministry*

2014 - 2015

📍 Ribeirão Preto, SP - Brazil

### Fellowship - Research Project

*National Council for Scientific and Technological Development (CNPq)*

2008 - 2009

📍 Ribeirão Preto, SP - Brazil

## SKILLS & LANGUAGES

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<b>Programing &amp; Softwares</b>	<b>Expertise:</b>	R, SQL, Stata, VBA, $\text{\LaTeX}$
	<b>Experience:</b>	Python, Bash (UNIX Shell), SLURM, git
	<b>Exposure:</b>	Matlab, EViews, Julia, C++

<b>Languages</b>	<b>English</b> - Fluent
	<b>Portuguese</b> - Native
	<b>Spanish</b> - Intermediate
	<b>French</b> - Basic

## REFEREEING

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- |   |           |
|---|-----------|
| - <i>Journal of Management Science and Engineering (JMSE)</i> | 2018-2019 |
| - <i>Brazilian Finance Review</i>                             | 2016-2017 |

## PROFESSIONAL EXPERIENCE

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| - <b>Funds Analyst</b><br><i>Patria Investments Ltd.</i>         | 2012-2013 |
| - <b>Financial Planning Analyst</b><br><i>Kraft Foods Brazil</i> | 2011-2012 |

## REFERENCES

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Tarun Sabarwal, Full Professor of Economics  
(De-Min & Chin-Sha Wu Professor)  
1460 Jayhawk Blvd.  
Room 331, Snow Hall  
Lawrence, KS - USA 66045  
sabarwal@ku.edu

Zongwu Cai, Distinguished Professor of Economics  
(Charles Oswald Professor of Econometrics)  
1460 Jayhawk Blvd.  
Room 352, Snow Hall  
Lawrence, KS - USA 66045  
caiz@ku.edu

Márcio Poletti Laurini, Professor of Economics  
(*Master's 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  
laurini@fearp.usp.br

Tsvetan Tsvetanov, Assistant Professor of Economics  
1460 Jayhawk Blvd.  
Room 355, Snow Hall  
Lawrence, KS - USA 66045  
tsvetanov@ku.edu

## PERSONAL INFORMATION

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Full name: Caio Augusto Vigo Pereira  
Citizenship: Brazilian