

# CAIO VIGO PEREIRA

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## EDUCATION

<b>PhD. in Economics</b>	2016 - 2021 ( <i>Expected</i> )
The University of Kansas (KU)	📍 Lawrence, KS - USA
Graduate Certificate in Data Science	2018 - 2019
Graduate Certificate in Applied Mathematics	2016 - 2019
<b>M.A., Economics</b>	2016 - 2018
The University of Kansas (KU)	📍 Lawrence, KS - USA
<b>M.Sc., Applied Economics</b>	2014 - 2016
University of São Paulo (USP)	📍 Ribeirão Preto, SP - Brazil
<b>B.Sc., Economics</b>	2007 - 2011
University of São Paulo (USP)	📍 Ribeirão Preto, SP - Brazil

## RESEARCH INTERESTS

Financial Econometrics, Asset Pricing, Statistical and Machine Learning Methods

## PUBLICATIONS

“Exchange Rates in South America’s Emerging Markets”  
*Cambridge Elements in the Economics of Emerging Markets*, 2020 (with *Molinas Sosa, L.*)

## WORKING PAPERS

“A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in US”  
[*Job Market Paper*]

“Portfolio Efficiency with High-Dimensional Data as Conditioning Information”  
[*Revise and Resubmit, International Review of Financial Analysis*] [SSRN] [RePEc]

“Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators”  
(with *Laurini, M. P.*) [*Under Review*] [SSRN] [RePEc]

“Identifying Short-Lived Signals in Intraday Foreign Exchange Returns”  
(with *Adams, A.*)

## WORK IN PROGRESS

“Ambiguity and Options Movements”  
(with *Izhakian, Yehuda*)

“A Dynamic Quantile Regression Model for US Banking Sector”  
(with *Liu, Xiyuan*)

“Machine Learning in Economics”

## PRESENTATIONS

**2020:** 84th Midwest Economics Association Annual Meeting\*, Perspectives on Analytical Research - University of Kansas, XX Brazilian Finance Meeting, Ph.D.-EVS, 2020 Financial Management Association (FMA) Doctoral Student Consortium, 90th Southern Economic Association (SEA), 57th Missouri Valley Economic Association (MVEA), 42nd Meeting of the Brazilian Econometric Society, University of Kansas Economics Department Seminars, Kansas State University Economics Seminars.

**2019:** 56th Missouri Valley Economic Association (MVEA), University of Kansas Economics Departmental Seminar.

**2018 and earlier:** XVI Brazilian Finance Meeting, 38th Meeting of the Brazilian Econometric Society<sup>†</sup>.

(<sup>†</sup> by coauthor, \* cancelled due to COVID-19)

## SERVICES

<b>Refereeing</b>	- <i>Journal of Management Science and Engineering</i> [1] - <i>Brazilian Finance Review</i> [3]	2018-2019 2016-2017
<b>Academic Services</b>	Graduate Student Representative <i>Department of Economics, The University of Kansas</i>	2020-2021

TEACHING EXPERIENCE	<b>Instructor of Record</b> <i>Department of Economics, The University of Kansas (KU)</i> · Introduction to Econometrics - Spring 2020 [ <sup>†</sup> ], Fall 2019 [ <b>4.53/5</b> ], Summer 2019 [ <b>4.77/5</b> ], Spring 2019 [ <b>4.43/5</b> ], Fall 2018 [ <b>4.63/5</b> ] · Intermediate Macroeconomics - Spring 2018 [ <b>4.71/5</b> ]			August 2018 - May 2020 📍 Lawrence, KS - USA
	<b>Graduate Teaching Assistant</b> <i>Department of Economics, The University of Kansas (KU)</i> · Statistics and Data Analysis - Fall 2020 · Principles of Microeconomics - Fall 2016 · Principles of Macroeconomics - Spring 2017			August 2016 - December 2020 📍 Lawrence, KS - USA
	<b>Head Teaching Assistant</b> <i>Department of Economics, The University of Kansas (KU)</i> · Principles of Microeconomics - Fall 2017			August 2017 - December 2017 📍 Lawrence, KS - USA
	<b>Graduate Teaching Assistant</b> <i>Department of Economics, University of São Paulo (USP)</i> · Econometrics ( <sup>†</sup> due to the pandemic, a custom survey without a numeric scale was used for teaching evaluation.)			February 2015 - July 2015 📍 Ribeirão Preto, SP - Brazil
SKILLS	<b>Programming &amp; Software</b>	<b>Expertise:</b> R, SQL, Stata, VBA, L <sup>A</sup> T <sub>E</sub> X <b>Experience:</b> Python, Spark, Bash (UNIX Shell), SLURM, git <b>Exposure:</b> Matlab, EViews, Julia, C++		
PROFESSIONAL EXPERIENCE	<b>- Funds Analyst</b> <i>Patria Investments Ltd.</i>			2012-2013
	<b>- Financial Planning Analyst</b> <i>Kraft Foods Brazil</i>			2011-2012
HONORS, AWARDS & GRANTS	<b>Graduate Studies Summer Research Award</b> <i>The University of Kansas</i>			2020
	<b>Shu Wu Memorial Scholarship</b> <i>The University of Kansas</i>			2020
	<b>Graduate Scholarly Presentation Travel Fund</b> <i>The University of Kansas</i>			2020
	<b>Summer Research Scholarship</b> <i>The University of Kansas</i>			2017 & 2018
	<b>Full scholarship for Master's Studies</b> <i>Coordination for the Improvement of Higher Education Personnel (CAPES)</i>			2014 - 2015
	<b>Fellowship - Research Project</b> <i>National Council for Scientific and Technological Development (CNPq)</i>			2008 - 2009
LANGUAGES	<b>English</b> - Fluent   <b>Portuguese</b> - Native   <b>Spanish</b> - Intermediate   <b>French</b> - Basic			
PERSONAL INFORMATION	Full name: Caio Augusto Vigo Pereira Citizenship: Brazilian (US Permanent Residency in progress)			
REFERENCES				
	<b>Tarun Sabarwal</b> Full Professor of Economics The University of Kansas Department of Economics sabarwal@ku.edu <b>[Committee Chair]</b>	<b>Yehuda Izhakian</b> Professor of Economics and Finance Zicklin School of Business Baruch College yud@stern.nyu.edu <b>[Committee Member]</b>	<b>Tsvetan Tsvetanov</b> Assistant Professor of Economics The University of Kansas Department of Economics tsvetanov@ku.edu <b>[Teaching Reference]</b>	