

# CAIO VIGO PEREIRA

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## EDUCATION

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### PhD. in Economics & Econometrics

The University of Kansas (KU), CGPA: 3.93

August 2016 - May 2021 (*Expected*)

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

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)

Statutory Duration: 5 years

February 2007 - December 2011

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

## OTHER ACADEMIC DEGREES

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### Graduate Certificate in Data Science

The University of Kansas (KU)

August 2018 - May 2019 (*Expected*)

Lawrence, KS - USA

### Graduate Certificate in Applied Mathematics

The University of Kansas (KU)

August 2016 - December 2018

Lawrence, KS - USA

## ACADEMIC EXPERIENCE

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

*Instructor of Record*

August 2018 - Present

Lawrence, KS - USA

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

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

*Instructor of Record*

February 2018 - May 2018

Lawrence, KS - USA

- Intermediate Macroeconomics (Spring 2018)

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

*Head Teaching Assistant*

August 2017 - December 2017

Lawrence, KS - USA

- Principles of Microeconomics (Fall 2017)

**Department of Economics, The University of Kansas (KU)**  
*Graduate Teaching Assistant*

August 2016 - May 2017  
*Lawrence, KS - USA*

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

**Department of Economics, University of São Paulo (USP)**  
*Graduate Teaching Assistant*

February 2015 - July 2015  
*Ribeirão Preto, SP - Brazil*

- Econometrics

## WORKING PAPERS (IN PROGRESS)

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**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

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**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 Kannebly 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

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<b>Languages</b>	English - Fluent	
	Portuguese - Native	
	Spanish - Intermediate	
	French - Basic	
<b>Programing &amp; Softwares</b>	R	VBA
	Stata	SQL
	EViews	Python
	Matlab	L <sup>A</sup> T <sub>E</sub> X
	MS Office	git

## COMPLEMENTARY EDUCATION

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**Importing Data in Python** 2018  
*Datacamp*

**Reporting with R Markdown** 2018  
*Datacamp*

**Big Data and Hadoop Essentials** 2018  
*Udemy*

<b>Introduction to Portfolio Analysis in R</b> <i>Datacamp</i>	2018
<b>Introduction to Time Series Analysis in R</b> <i>Datacamp</i>	2018
<b>Introduction to Python for Data Science</b> <i>Datacamp</i>	2018
<b>Introduction to SQL for Data Science</b> <i>Datacamp</i>	2018
<b>Minicourse: Introduction to Stochastic Calculus and Derivative Pricing</b> <i>University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)</i>	2015 Ribeirão Preto, SP - Brazil
<b>Short Term Course: Graduate Math Summer Course</b> <i>University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)</i>	2014 Ribeirão Preto, SP - Brazil
<b>Short Term Course: <math>\text{\LaTeX}</math></b> <i>University of São Paulo, Ribeirão Preto Information Technology Center (CIRP)</i>	2012 Ribeirão Preto, SP - Brazil

## HONORS & AWARDS

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<b>Summer Research Scholarship</b> <i>The University of Kansas</i>	2018 Lawrence, KS - USA
<b>Summer Research Scholarship</b> <i>The University of Kansas</i>	2017 Lawrence, KS - USA
<b>Full scholarship for Master's Studies</b> <i>Coordination for the Improvement of Higher Education Personnel (CAPES) of the Brazilian Education Ministry</i>	2014 - 2015 Ribeirão Preto, SP - Brazil
<b>Fellowship - Research Project</b> <i>National Council for Scientific and Technological Development (CNPq)</i>	2008 - 2009 Ribeirão Preto, SP - Brazil

## CONFERENCE PRESENTATIONS

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<b>XVI Brazilian Finance Meeting</b> <i>Brazilian Society of Finance (SBFin)</i>	2016 Rio de Janeiro, Brazil
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<b>Brazilian Finance Review</b>	2016-2017
<b>Journal of Management Science and Engineering (JMSE)</b>	2018-2019

## PROFESSIONAL EXPERIENCE

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<b>Funds Analyst</b> <i>Patria Investments Ltd</i> <i>Investment Management and Corporate Advisory</i>	June 2012 - March 2013  <i>São Paulo, SP - Brazil</i>
<ul style="list-style-type: none"> <li>· Responsible for the controllership of the offshore funds;</li> <li>· Development of several financial dashboards;</li> </ul>	

- 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.  
 Room 352, Snow Hall  
 Lawrence, KS - USA 66045  
 (785) 864-1886  
 caiz@ku.edu

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  
+55 (16) 3315-9017  
laurini@fearp.usp.br

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