CAIO VIGO PEREIRA

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EDUCATION		
PhD. in Economics		2016 - 2021 *(Expected)*
The University of Kansas (KU)		📍 Lawrence, KS - USA
	Graduate Certificate in Data Science	2018 - 2019
	Graduate Certificate in Applied Mathematics	2016 - 2019
M.A., Economics		2016 - 2018
The University of Kansas (KU)		📍 Lawrence, KS - USA
M.Sc., Applied Economics		2014 - 2016
University of São Paulo (USP)		📍 Ribeirão Preto, SP - Brazil
B.Sc., Economics		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 Departamental Seminar.

2018 and earlier: XVI Brazilian Finance Meeting, 38th Meeting of the Brazilian Econometric Society‡.

(† scheduled, ‡ by coauthor, ⋆ cancelled due to COVID-19)

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

TEACHING EXPERIENCE	**Instructor of Record**	August 2018 - May 2020
	Department of Economics, The University of Kansas (KU)	📍 Lawrence, KS - USA

· Introduction to Econometrics - Spring 2020 [†], Fall 2019 [**4.53/5**], Summer 2019 [**4.77/5**], Spring 2019 [**4.43/5**], Fall 2018 [**4.63/5**]
· Intermediate Macroeconomics - Spring 2018 [**4.71/5**]

Graduate Teaching Assistant
Department of Economics, The University of Kansas (KU)
August 2016 - December 2020
📍 Lawrence, KS - USA
· Statistics and Data Analysis - Fall 2020
· Principles of Microeconomics - Fall 2016
· Principles of Macroeconomics - Spring 2017

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, University of São Paulo (USP)
February 2015 - July 2015
📍 Ribeirão Preto, SP - Brazil
· Econometrics

(† due to the pandemic, a custom survey without a numeric scale was used for teaching evaluation.)

SKILLS	**Programming & Software**	**Expertise:**	R, SQL, Stata, VBA, LaTeX
		Experience:	Python, Spark, Bash (UNIX Shell), SLURM, git
		Exposure:	Matlab, EViews, Julia, C++

PROFESSIONAL EXPERIENCE	**- Funds Analyst**	2012-2013
	Patria Investments Ltd.	
	- Financial Planning Analyst	2011-2012
	Kraft Foods Brazil	

HONORS, AWARDS & GRANTS	**Graduate Studies Summer Research Award**	2020
	The University of Kansas	
	Shu Wu Memorial Scholarship	2020
	The University of Kansas	
	Graduate Scholarly Presentation Travel Fund	2020
	The University of Kansas	
	Summer Research Scholarship	2017 & 2018
	The University of Kansas	
	Full scholarship for Master's Studies	2014 - 2015
	Coordination for the Improvement of Higher Education Personnel (CAPES)	
	Fellowship - Research Project	2008 - 2009
	National Council for Scientific and Technological Development (CNPq)	

LANGUAGES	**English** - Fluent | **Portuguese** - Native | **Spanish** - Intermediate | **French** - Basic

PERSONAL INFORMATION	Full name: Caio Augusto Vigo Pereira
	Citizenship: Brazilian (US Permanent Residency in progress)

REFERENCES	**Tarun Sabarwal**	**Yehuda Izhakian**	**Tsvetan Tsvetanov**
	Full Professor of Economics	Professor of Economics and Finance	Assistant Professor of Economics
	The University of Kansas	Zicklin School of Business	The University of Kansas
	Department of Economics	Baruch College	Department of Economics
	sabarwal@ku.edu	yud@stern.nyu.edu	tsvetanov@ku.edu
	[**Committee Chair**]	[**Committee Member**]	[**Teaching Reference**]