

# CAIO VIGO PEREIRA

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## EDUCATION

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

## RESEARCH INTERESTS

Financial Econometrics, Asset Pricing, Macro-Finance, Machine Learning

## 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”  
[**Submitted**]

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

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

## WORK IN PROGRESS

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

“Machine Learning in Economics”

## TEACHING EXPERIENCE

<b>Instructor of Record</b>	August 2018 - May 2020
<i>Department of Economics, The University of Kansas (KU)</i>	📍 Lawrence, KS - USA
· Introduction to Econometrics - Spring 2020, 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> ]	
<b>Graduate Teaching Assistant</b>	August 2016 - December 2020
<i>Department of Economics, The University of Kansas (KU)</i>	📍 Lawrence, KS - USA
· Statistics and Data Analysis - Fall 2020	
· Principles of Microeconomics - Fall 2016	
· Principles of Macroeconomics - Spring 2017	
<b>Head Teaching Assistant</b>	August 2017 - December 2017
<i>Department of Economics, The University of Kansas (KU)</i>	📍 Lawrence, KS - USA
· Principles of Microeconomics - Fall 2017	
<b>Graduate Teaching Assistant</b>	February 2015 - July 2015
<i>Department of Economics, University of São Paulo (USP)</i>	📍 Ribeirão Preto, SP - Brazil
· Econometrics	

## 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

## SKILLS

<b>Programing &amp; Softwares</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++
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## PRESENTATIONS

**2020:** Perspectives on Analytical Research - University of Kansas, XX Brazilian Finance Meeting, Ph.D.-EVS<sup>†</sup>, 2020 Financial Management Association (FMA) Doctoral Student Consortium<sup>†</sup>, 57th Missouri Valley Economic Association (MVEA)<sup>†</sup>, 90th Southern Economic Association (SEA)<sup>†</sup>, University of Kansas Economics Departmental Seminar<sup>†</sup>.

**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> scheduled, <sup>‡</sup> by coauthor)

## 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

## 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

## LANGUAGES

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

## PERSONAL INFORMATION

Full name: Caio Augusto Vigo Pereira  
Citizenship: Brazilian (application for US Permanent Residency in process)

## REFERENCES

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