

CAIO VIGO PEREIRA

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EDUCATION

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

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

([†] scheduled, [‡] by coauthor, * cancelled due to COVID-19)

SKILLS

Programing & Softwares	Expertise: R, SQL, Stata, VBA, \LaTeX Experience: Python, Spark, Bash (UNIX Shell), SLURM, git Exposure: Matlab, EViews, Julia, C++
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SERVICES	Refereeing	- <i>Journal of Management Science and Engineering</i> [1] - <i>Brazilian Finance Review</i> [3]	2018-2019 2016-2017
	Academic Services	Graduate Student Representative <i>Department of Economics, The University of Kansas</i>	2020-2021
TEACHING EXPERIENCE	Instructor of Record	<i>Department of Economics, The University of Kansas (KU)</i> · 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]	August 2018 - May 2020 📍 Lawrence, KS - USA
	Graduate Teaching Assistant	<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
	Head Teaching Assistant	<i>Department of Economics, The University of Kansas (KU)</i> · Principles of Microeconomics - Fall 2017	August 2017 - December 2017 📍 Lawrence, KS - USA
	Graduate Teaching Assistant	<i>Department of Economics, University of São Paulo (USP)</i> · Econometrics ([†] due to the pandemic, a custom survey without a numeric scale was used for teaching evaluation.)	February 2015 - July 2015 📍 Ribeirão Preto, SP - Brazil
	- Funds Analyst	<i>Patria Investments Ltd.</i>	2012-2013
PROFESSIONAL EXPERIENCE	- Financial Planning Analyst	<i>Kraft Foods Brazil</i>	2011-2012
HONORS, AWARDS & GRANTS	Graduate Studies Summer Research Award	<i>The University of Kansas</i>	2020
	Shu Wu Memorial Scholarship	<i>The University of Kansas</i>	2020
	Graduate Scholarly Presentation Travel Fund	<i>The University of Kansas</i>	2020
	Summer Research Scholarship	<i>The University of Kansas</i>	2017 & 2018
	Full scholarship for Master's Studies	<i>Coordination for the Improvement of Higher Education Personnel (CAPES)</i>	2014 - 2015
	Fellowship - Research Project	<i>National Council for Scientific and Technological Development (CNPq)</i>	2008 - 2009
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 Full Professor of Economics The University of Kansas Department of Economics sabarwal@ku.edu [Committee Chair]	Yehuda Izhakian Professor of Economics and Finance Zicklin School of Business Baruch College yud@stern.nyu.edu [Committee Member]	Tsvetan Tsvetanov Assistant Professor of Economics The University of Kansas Department of Economics tsvetanov@ku.edu [Teaching Reference]
	November/2020		