

CAIO VIGO PEREIRA

@ caiovigo@gmail.com  https://caiovigo.com  @caiovigo  linkedin.com/in/caio-vigo-pereira

EDUCATION	Ph.D. in Economics 2021 University of Kansas <i>Graduate Certificate in Data Science</i> <i>Graduate Certificate in Applied Mathematics</i>
	M.A., Economics 2018 University of Kansas
	M.Sc., Applied Economics 2016 University of São Paulo
	B.Sc., Economics 2011 University of São Paulo
RESEARCH INTERESTS	Financial Economics, Asset Pricing, Macro-Finance, Financial Econometrics, Statistical and Machine Learning Methods
PUBLICATIONS	Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators Entropy (Entropy-Based Methods for Finance and Risk Management) , 2022 (with <i>Laurini, M. P.</i>) Portfolio Efficiency with High-Dimensional Data as Conditioning Information International Review of Financial Analysis , 2021 Exchange Rates in South America's Emerging Markets Cambridge Elements in the Economics of Emerging Markets , 2020 (with <i>Molinas Sosa, L.</i>)
WORKING PAPERS	A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in the US [<i>Job Market Paper</i>] ↳ Paper Awards: Best Overall Paper at the 7th IYFS Conference Notable Graduate Student Paper at the 57th MVEA Conference Identifying Short-Lived Signals in Intraday Foreign Exchange Returns (with <i>Adams, A.</i>)
PRESENTATIONS	2021: Bank of Spain, Freddie Mac, Bank of Lithuania, Federal Reserve of Richmond, Simpson College, 37th International Conference of the French Finance Association (AFFI), 41st International Symposium on Forecasting, 7th International Young Finance Scholar's (IYFS) Conference, 61st Southern Finance Association (SFA) 2021 Annual Meeting. 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 [‡] . <div>([‡]by coauthor, *canceled due to the pandemic)</div>
SERVICES	Refereeing - <i>Journal of Management Science and Engineering</i> - <i>Brazilian Finance Review</i> Academic Services Graduate Student Representative <i>Department of Economics, University of Kansas</i>

TEACHING EXPERIENCE

Instructor

Department of Economics, University of Kansas

- 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

Department of Economics, University of Kansas

- Statistics and Data Analysis - Fall 2020, Spring 2021
- Principles of Microeconomics - Fall 2016, Fall 2017
- Principles of Macroeconomics - Spring 2017

August 2016 - May 2021

📍 Lawrence, KS - USA

Graduate Teaching Assistant

Department of Economics, University of São Paulo

- Econometrics

February 2015 - July 2015

📍 Ribeirão Preto, SP - Brazil

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

SKILLS

Expertise: R, Python, SQL, Stata, VBA, L^AT_EX

Experience: Spark, Bash (UNIX Shell), SLURM, git, Matlab, EViews, Julia, C++

PROFESSIONAL EXPERIENCE

Quantitative Model Developer

cQuant.io

2021-Present

Funds Analyst

Patria Investments

2012-2013

Financial Planning Analyst

Kraft Foods / Mondelez International

2011-2012

HONORS, AWARDS & GRANTS

Best Overall Paper

7th International Young Finance Scholar's (IYFS) Conference

2021

Notable Graduate Student Paper

Missouri Valley Economic Association (MVEA)

2021

Graduate Studies Summer Research Award

University of Kansas

2020

Nomination for the Outstanding GTA Award (Teaching Excellence)

University of Kansas

2020

Shu Wu Memorial Scholarship

University of Kansas

2020

Graduate Scholarly Presentation Travel Fund

University of Kansas

2020

Summer Research Scholarship

University of Kansas

2017 & 2018

Full scholarship for Master's Studies

Coordination for the Improvement of Higher Education Personnel (CAPES)

2014 - 2015

Fellowship - Research Project

National Council for Scientific and Technological Development (CNPq)

2008 - 2009

OTHER INFORMATION

English - Fluent | **Portuguese** - Native | **Spanish** - Intermediate | **French** - Basic
Citizenship: Brazilian | U.S. Permanent Resident (Green Card holder)