CAIO VIGO PEREIRA

Ph.D. Candidate in Economics and Econometrics

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EDUCATION

Ph.D. in Economics
The University of Kansas (KU), GPA: 3.93/4.00
Aug/2016 – Present | Lawrence, KS - USA

- Developed research on econometric methods and financial econometrics using big data and machine learning.

- Graduate Certificate in Data Science
The University of Kansas (KU)
Aug/2018 – May/2019

- Graduate Certificate in Applied Mathematics
The University of Kansas (KU)
Aug/2016 – May/2019

Master of Arts - MA, Economics
The University of Kansas (KU)
Aug/2016 – May/2018 | Lawrence, KS - USA

Master of Science - MSc, Applied Economics
University of São Paulo (USP)
Jan/2014 – Mar/2016 | Ribeirão Preto, SP - Brazil

- **Thesis:** Portfolio Efficiency Tests with Conditioning Information Using Empirical Likelihood Estimation

BSc, Economics
University of São Paulo (USP)
Feb/2007 – Dec/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

TEACHING EXPERIENCE

Instructor of Record
Department of Economics, The University of Kansas (KU)
- Introduction to Econometrics (Fall 2018, Spring 2019, Summer 2019, Fall 2019 & Spring 2020)
- Intermediate Macroeconomics (Spring 2018)

Graduate Teaching Assistant
Department of Economics, The University of Kansas (KU)
- Principles of Microeconomics (Fall 2016 & Fall 2017 [Head TA])
- Principles of Macroeconomics (Spring 2017)

Graduate Teaching Assistant
Department of Economics, University of São Paulo (USP)
- Econometrics (Spring 2015)

SKILLS

Expertise: R, SQL, Stata, VBA, LaTeX
Experience: Python, Bash (UNIX Shell), SLURM, git
Exposure: Matlab, EViews, Julia, C++

LANGUAGES

English, Portuguese	●●●●●
Spanish	●●●○○
French	●●○○○

RESEARCH

(WP) **Vigo Pereira, C. A.** (with Molinas Sosa, L.) "Exchange Rates in South America's Emerging Markets" (2019) **[R&R]**

(WP) **Vigo Pereira, C. A.** (with Laurini, M. P.) "Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators" (2019) **[Submitted]**

(WP) **Vigo Pereira, C. A.** "Portfolio Efficiency with High-Dimensional Data as Conditioning Information" (2019)

(WP) **Vigo Pereira, C. A.** "A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in US" (2019)

HONORS & AWARDS

Summer Research Scholarship
The University of Kansas (KU)
2017 & 2018 | Lawrence, KS - USA

Full scholarship for Master's Studies
Coordination for the Improvement of Higher Education Personnel (CAPES) of the Brazilian Education Ministry
2014 – 2015 | Ribeirão Preto, SP - Brazil

Fellowship - Research Project
National Council for Scientific and Technological Development (CNPq)
2008 – 2009 | Ribeirão Preto, SP - Brazil

PROFESSIONAL EXPERIENCE

Funds Analyst
Patria Investments Ltd. | Jun/2012 – Mar/2013
- Responsible for the controllership of offshore funds;
- Developed several financial dashboards.

Financial Planning Analyst
Kraft Foods Brazil | Nov/2011 – Jun/2012
- Follow-up of the monthly financial results;
- Developed financial databases, mainly with the use of VBA.