

CAIO VIGO PEREIRA

@ caiovigo@gmail.com  caiovigo.netlify.com  linkedin.com/in/caio-vigo-pereira  github.com/caiovigo

EDUCATION

PhD. in Economics & Econometrics

The University of Kansas (KU)

August 2016 - May 2021 (*Expected*)

Lawrence, KS - USA

- Passed all Qualifying Exams on January 2018, and finished all required courses;
- Developing research on Econometric Methods & Financial Econometrics with the use of big data approaches.

Master of Arts - M.A., Economics

The University of Kansas (KU)

August 2016 - May 2018

Lawrence, KS - USA

Master of Science - MSc, Applied Economics

University of São Paulo (USP)

January 2014 - March 2016

Ribeirão Preto, SP - Brazil

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

Advisor: Prof. Dr. Márcio Poletti Laurini

BSc, Economics

University of São Paulo (USP)

February 2007 - December 2011

Ribeirão Preto, SP - Brazil

Statutory Duration: 5 years

Dissertation: The Omega Measure and the Mean-Variance Metrics for Portfolio
Evaluation: an Empirical Analysis of Ibovespa and Investment Funds in Brazil

Advisor: Prof. Dr. Milton Barossi Filho

OTHER ACADEMIC DEGREES

Graduate Certificate in Data Science

The University of Kansas (KU)

August 2018 - May 2019 (*Expected*)

Lawrence, KS - USA

Graduate Certificate in Applied Mathematics

The University of Kansas (KU)

August 2016 - December 2018

Lawrence, KS - USA

ACADEMIC EXPERIENCE

Department of Economics, The University of Kansas (KU)

Instructor of Record

August 2018 - Present

Lawrence, KS - USA

- Introduction to Econometrics (Spring 2019)
- Introduction to Econometrics (Fall 2018)

Department of Economics, The University of Kansas (KU)

Instructor of Record

February 2018 - May 2018

Lawrence, KS - USA

- Intermediate Macroeconomics (Spring 2018)

Department of Economics, The University of Kansas (KU)

Head Teaching Assistant

August 2017 - December 2017

Lawrence, KS - USA

- Principles of Microeconomics (Fall 2017)

Department of Economics, The University of Kansas (KU)
Graduate Teaching Assistant

August 2016 - May 2017
Lawrence, KS - USA

- Principles of Microeconomics (Fall 2016)
- Principles of Macroeconomics (Spring 2017)

Department of Economics, University of São Paulo (USP)
Graduate Teaching Assistant

February 2015 - July 2015
Ribeirão Preto, SP - Brazil

- Econometrics

WORKING PAPERS (IN PROGRESS)

Vigo Pereira, C. A. “Optimal Conditioning Information with Google’s Search Queries for Portfolio Management” (2018)

Vigo Pereira, C. A. and Laurini, M. P. “Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators” (2016)

Molinas Sosa, L. and **Vigo Pereira, C. A.** “Comparing Exchange Rate Forecast Performance in Latin America” (2018)

RESEARCH PROJECTS & RESEARCH EXPERIENCE

Title: The Impact of the University-Industry Interaction in the Academic Productivity - An Analysis for the Exact and Earth Sciences at São Paulo State Universities

Supervisor: Prof. Dr. Sérgio Kannebley Jr.

Scholarship: National Council for Scientific and Technological Development (CNPq)

Research Assistant

Sponsor: São Paulo Research Foundation (FAPESP)

Supervisor: Prof. Dr. Renato Leite Marcondes

SKILLS & LANGUAGES

Languages	English - Fluent	
	Portuguese - Native	
	Spanish - Intermediate	
	French - Basic	
Programing & Softwares	R	VBA
	Stata	SQL
	EViews	Python
	Matlab	L ^A T _E X
	MS Office	git

COMPLEMENTARY EDUCATION

Importing Data in Python 2018
Datacamp

Reporting with R Markdown 2018
Datacamp

Big Data and Hadoop Essentials 2018
Udemy

Introduction to Portfolio Analysis in R <i>Datacamp</i>	2018
Introduction to Time Series Analysis in R <i>Datacamp</i>	2018
Introduction to Python for Data Science <i>Datacamp</i>	2018
Introduction to SQL for Data Science <i>Datacamp</i>	2018
Minicourse: Introduction to Stochastic Calculus and Derivative Pricing <i>University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)</i>	2015 Ribeirão Preto, SP - Brazil
Short Term Course: Graduate Math Summer Course <i>University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)</i>	2014 Ribeirão Preto, SP - Brazil
Short Term Course: L^AT_EX <i>University of São Paulo, Ribeirão Preto Information Technology Center (CIRP)</i>	2012 Ribeirão Preto, SP - Brazil

HONORS & AWARDS

Summer Research Scholarship <i>The University of Kansas</i>	2018 Lawrence, KS - USA
Summer Research Scholarship <i>The University of Kansas</i>	2017 Lawrence, KS - USA
Full scholarship for Master's Studies <i>Coordination for the Improvement of Higher Education Personnel (CAPES) of the Brazilian Education Ministry</i>	2014 - 2015 Ribeirão Preto, SP - Brazil
Fellowship - Research Project <i>National Council for Scientific and Technological Development (CNPq)</i>	2008 - 2009 Ribeirão Preto, SP - Brazil

CONFERENCE PRESENTATIONS

XVI Brazilian Finance Meeting <i>Brazilian Society of Finance (SBFin)</i>	2016 Rio de Janeiro, Brazil
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REFeree EXPERIENCE

Brazilian Finance Review	2016-2017
Journal of Management Science and Engineering (JMSE)	2018-2019

PROFESSIONAL EXPERIENCE

Funds Analyst <i>Patria Investments Ltd Investment Management and Corporate Advisory</i>	June 2012 - March 2013 São Paulo, SP - Brazil
<ul style="list-style-type: none"> · Responsible for the controllership of the offshore funds; · Development of several financial dashboards; 	

- Assessment of all financial statements sent to investors;
- Bookkeeping of the offshore funds (Trial Balance and P&L)

Financial Planning Analyst

November 2011 - June 2012

Kraft Foods Brazil

Consumer Goods Industry

São Paulo, SP - Brazil

- Follow-up of the monthly financial results;
- P&Ls assessment of several food categories and SKUs, as well as impact analysis on variations of volume, costs, tax gain/loss, etc;
- Preparation and analysis of budget and forecasts;
- Development and manipulation of financial databases, mainly with the use of VBA;
- Development of several financial dashboards.

Financial Planning Intern

April 2011 - November 2011

Kraft Foods Brazil

Consumer Goods Industry

São Paulo, SP - Brazil

- Assisted the P&L calculation of several food categories and SKUs;
- Assisted on the Monthly Closing process and reporting;
- Impact analysis on variations of volume, costs, tax, etc.

Intern

January 2010 - December 2010

D.Center Distribuidora Ltda.

Distribution, Wholesale and Retail

Ribeirão Preto, SP - Brazil

- Responsible for the financial and statistical indicators for HR;
- Development of databases, based on VBA and SQL, for data management, as well as for retrieving information;
- Assisted the budget process;
- Integrated a group responsible for a study correlating long-term remuneration for managers and directors with the value's company growth.

EXTRACURRICULAR & VOLUNTEER ACTIVITIES

DeMolay International

2001 - 2005

Volunteer work: active participation in a charitable youth organization

REFERENCES

Zongwu Cai, Professor of Economics (Charles Oswald Professor of Econometrics)
 1460 Jayhawk Blvd.
 Room 352, Snow Hall
 Lawrence, KS - USA 66045
 (785) 864-1886
 caiz@ku.edu

Tsvetan Tsvetanov, Professor of Economics
 1460 Jayhawk Blvd.
 Room 355, Snow Hall
 Lawrence, KS - USA 66045
 (785) 864-1881
 tsvetanov@ku.edu

Márcio Poletti Laurini, Professor of Economics (*Graduate Dissertation Advisor*)
University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)
Vila Monte Alegre, 14040-905
Ribeirão Preto, SP - Brazil
+55 (16) 3315-9017
laurini@fearp.usp.br

Sérgio Kannebley Jr., Full Professor of Economics (*Undergraduate Research Advisor*)
University of São Paulo, School of Economics, Business and Accounting of Ribeirão Preto (FEA-RP/USP)
Vila Monte Alegre, 14040-905
Ribeirão Preto, SP - Brazil
+55 (16) 3315-3887
skj@usp.br