CAIO VIGO PEREIRA

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EDUCATION

Ph.D. in Economics 2021
University of Kansas
Graduate Certificate in Data Science
Graduate Certificate in Applied Mathematics

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 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 *Molinas Sosa, L.*)

WORKING PAPERS

A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in the US
[***Job Market Paper***]

↳ *Paper Awards:* | *Best Overall Paper at the 7th IYFS Conference*
Notable Graduate Student Paper at the 57th MVEA Conference

Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators
(with *Laurini, M. P.*) [***Under Review***] [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 US Banking Sector
(with *Liu, Xiyuan*)

Causality and Comparative Statics in Machine Learning Models: An Overview
(with *Sabarwal, Tarun*)

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 Departamental Seminar.

2018 and earlier: XVI Brazilian Finance Meeting, 38th Meeting of the Brazilian Econometric Society‡.

(†scheduled, ‡by coauthor, ⋆cancelled due to COVID-19)

SERVICES

Refereeing
- *Journal of Management Science and Engineering*
- *Brazilian Finance Review*

Academic Services
Graduate Student Representative
Department of Economics, University of Kansas

TEACHING EXPERIENCE

Instructor — August 2018 - May 2020
Department of Economics, University of Kansas — Lawrence, KS - USA
- 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**]

Graduate Teaching Assistant — August 2016 - May 2021
Department of Economics, University of Kansas — Lawrence, KS - USA
- Statistics and Data Analysis - Fall 2020, Spring 2021
- Principles of Microeconomics - Fall 2016, Fall 2017
- Principles of Macroeconomics - Spring 2017

Graduate Teaching Assistant — February 2015 - July 2015
Department of Economics, University of São Paulo — Ribeirão Preto, SP - Brazil
- Econometrics

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

SKILLS

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

PROFESSIONAL EXPERIENCE

- Funds Analyst — 2012-2013
Patria Investments

- Financial Planning Analyst — 2011-2012
Kraft Foods / Mondelez International

HONORS, AWARDS & GRANTS

Best Overall Paper — 2021
7th International Young Finance Scholar's (IYFS) Conference

Notable Graduate Student Paper — 2021
Missouri Valley Economic Association (MVEA)

Graduate Studies Summer Research Award — 2020
University of Kansas

Nomination for the Outstanding GTA Award (Teaching Excellence) — 2020
University of Kansas

Shu Wu Memorial Scholarship — 2020
University of Kansas

Graduate Scholarly Presentation Travel Fund — 2020
University of Kansas

Summer Research Scholarship — 2017 & 2018
University of Kansas

Full scholarship for Master's Studies — 2014 - 2015
Coordination for the Improvement of Higher Education Personnel (CAPES)

Fellowship - Research Project — 2008 - 2009
National Council for Scientific and Technological Development (CNPq)

OTHER INFORMATION

English - Fluent | **Portuguese** - Native | **Spanish** - Intermediate | **French** - Basic
Full name: Caio Augusto Vigo Pereira
Citizenship: Brazilian (US Permanent Residency in progress)

REFERENCES

Tarun Sabarwal
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