

CAIO VIGO PEREIRA

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EDUCATION

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

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

“Identifying Short Lived Signals in Intraday Foreign Exchange Returns”
(with Adams, A.)

WORK IN PROGRESS

“Ambiguity and Options Movements”
(with Izhakian, Yehuda)

“Machine Learning in Economics”

TEACHING EXPERIENCE

Instructor of Record	August 2018 - May 2020
<i>Department of Economics, The University of Kansas (KU)</i>	📍 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 - December 2020
<i>Department of Economics, The University of Kansas (KU)</i>	📍 Lawrence, KS - USA
· Statistics and Data Analysis - Fall 2020	
· Principles of Microeconomics - Fall 2016	
· Principles of Macroeconomics - Spring 2017	
Head Teaching Assistant	August 2017 - December 2017
<i>Department of Economics, The University of Kansas (KU)</i>	📍 Lawrence, KS - USA
· Principles of Microeconomics - Fall 2017	
Graduate Teaching Assistant	February 2015 - July 2015
<i>Department of Economics, University of São Paulo (USP)</i>	📍 Ribeirão Preto, SP - Brazil
· Econometrics	

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

PRESENTATIONS

2020: 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)[†], 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)

SKILLS

Programing & Softwares	Expertise:	R, SQL, Stata, VBA, L ^A T _E X
	Experience:	Python, Spark, Bash (UNIX Shell), SLURM, git
	Exposure:	Matlab, EViews, Julia, C++

PROFESSIONAL EXPERIENCE

- Funds Analyst <i>Patria Investments Ltd.</i>	2012-2013
- Financial Planning Analyst <i>Kraft Foods Brazil</i>	2011-2012

SERVICES

Refereeing	- <i>Journal of Management Science and Engineering</i> [1]	2018-2019
	- <i>Brazilian Finance Review</i> [3]	2016-2017
Academic Services	Graduate Student Representative <i>Department of Economics, The University of Kansas</i>	2020-2021

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]
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