

DANIEL L. P. ESTEVES DOS REIS

Quantitative Research Specialist at BOCOM BBM

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EXPERIENCE

Quantitative Research Specialist

BOCOM BBM

Jan 2020 – Ongoing Rio de Janeiro - Brazil

- Developed and implemented predictive models for financial market analysis, focusing on econometric techniques and time series forecasting.
- Conducted quantitative research for Probability of Default (PD) estimation and Economic Capital modeling, supporting risk management and regulatory compliance.
- Analyzed agricultural productivity for clients, applying advanced modeling techniques to assess operational performance and risk exposure.
- Developed client Scorecards and internal Ratings, enabling improved decision-making for loan approvals and risk management, complementing external agency ratings.
- Designed and executed stress-testing frameworks to evaluate portfolio performance under crisis scenarios.
- Published internal reports on advanced quantitative methods, enhancing the team's analytical capabilities.
- Mentored junior analysts, providing training in statistical modeling, coding best practices, and the use of tools like R and Python.

Research Assistant

Institute for Applied Economic Research (IPEA)

Jan 2018 – Dec 2019 Remote

- Designed and maintained automated scripts for data cleaning and visualization, enhancing the efficiency of research workflows.
- Built predictive models for agricultural productivity, focusing on major Brazilian crops (soybeans, corn, wheat, and cotton), using econometric techniques and time series forecasting.
- Produced reports tracking agricultural harvests in Brazil and conducted IPCA (Consumer Price Index) forecasts, specifically analyzing food price movements to support inflation monitoring and policy recommendations.
- Delivered insights and forecasts on the Brazilian agricultural sector to government agencies such as the Ministry of Agriculture and CONAB.
- Collaborated with research teams to improve data collection and enhance the accuracy of agricultural predictions.

MY LIFE PHILOSOPHY

"Strengthen the mind, serve with purpose, and strive for excellence in all things."

MOST PROUD OF

CFA Level 1
Successfully passed the CFA Level 1 exam.

**Honorable Mention of the Paulo Had-
dad Award**
Recognized by the Brazilian Association of Regional and Urban Studies (ABER) for outstanding contributions to regional and urban research.

STRENGTHS

- Hard-working
- Eye for detail
- Motivator & Leader
- R, SQL and Python
- Statistical Analysis and Econometrics
- Machine Learning
- Data Visualization and Financial Modeling

LANGUAGES

Portuguese ● ● ● ● ●
English ● ● ● ● ●

EDUCATION

Ph.D. in Applied Mathematics
ISEG Lisbon School of Economics and Management
incomplete

M.Sc. in Applied Economics
Universidade Federal de Juiz de Fora - UFJF
Jan 2010 – Dec 2011

PUBLICATIONS

Journal Articles

- D. L. E. dos Reis, F. F. C. Perobelli, R. S. de Mattos, and W. L. R. Corrêa, "Options pricing for petrobrás shares: A comparison between realized volatility and conditional heteroskedastic estimations,"
 - G. d. S. Leal, E. L. Romão, D. L. E. d. dos Reis, P. P. Balestrassi, and A. P. d. Paiva, "A multiobjective portfolio optimization for energy assets using d-optimal design and mixture design of experiments," *Production*, vol. 32, e20210119, 2022.
 - D. L. E. dos Reis and N. Sobreira, "Forecasting under real estate bubbles," 2019.
 - D. L. E. d. Reis and E. Almeida, "Análise de convergência do índice de desenvolvimento humano nas microrregiões brasileiras," *Encontro Nacional da Associação Brasileira de Estudos Regionais e Urbanos*, vol. 10, 2012.
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B.Sc. in Economics

Universidade Federal de Juiz de Fora - UFJF

 Jan 2005 – Dec 2009

REFEREES

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Prof. Fernanda Finotti Cordeiro

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