Gabriel Filipe Rodrigues Vasconcelos

Personal data:
Birthdate: 1988-12-21
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PhD Details
Period: August 2014 – July 2018
Institution: Pontifical Catholic University of Rio de Janeiro
Department: Electrical Engineering
Specialization: Decision Support Methods
Thesis: Forecasting in High-Dimension: Inflation and other Economic Variables
Advisor: Álvaro Veiga
Co-advisor: Marcelo Medeiros

References:

Marcelo Medeiros
Department of Economics
Pontifical Catholic University of Rio de Janeiro
mcm@econ.puc-rio.br

Álvaro Veiga
Department of Electrical Engineering
Pontifical Catholic University of Rio de Janeiro
alvf@ele.puc-rio.br

Fernanda Perobelli
Department of Economics
Federal University of Juiz de Fora
fernandafinotti.perobelli@ufjf.edu.br

Professional Experience

Department of Economics – University of California, Irvine
Position: Postdoctoral Research Associate
Activities: Working with Machine Learning and its applications in Economics as a member of the Deep Data Lab. Works with large datasets in topics such as credit and retail.
Period: July 2019 – Current

Department of Economics – Pontifical Catholic University of Rio de Janeiro
Position: Postdoctoral Researcher
Activities: Working in independent high-quality research and teaching undergraduate and graduate

courses.
Period: September 2018 – July 2019

DLAB PUC-Rio & Lojas Americanas (Large Retail Company)
Position: Data Scientist
Activities: Working with very large retail datasets, building models to predict sales and pricing models to optimize the company's profit.
Period: April 2016 – August 2018

Consulting Jobs:

Covid19 Analytics PUC-Rio
One of the members of the first group that started the covid19analytics.com.br platform. Responsible for the Coronavirus forecasting model and for maintaining the platform online. The platform had a very big impact in Brazil with hundreds of media articles using it as reference.

Navi Capital
Three months job to assist the company in creating a Data Science/Business Intelligence department.

Parcitas Gestão de Investimentos/ Opportinity (Investment Companies)
Three months job to develop a toolkit to forecast the Brazilian inflation and industrial production using Machine Learning Methods.

SPX Gestão de Recursos (Investment Company)
Four months teaching job of Machine Learning methods with theory and application.

Publications:

Forecasting Inflation in a data-rich environment: the benefits of machine learning methods
Journal of Business & Economic Statistics (2019)
Joint work with Marcelo Medeiros, Álvaro Veiga and Eduardo Zilberman

Measuring the aggregate effects of the Brazilian Development Bank on investment
The North American Journal of Economics and Finance (2019).
Joint work with Ricardo Barboza

Arco: An R package to estimate Artificial Counterfactuals
The R Journal (2018) with package available on CRAN
Joint work with Yuri Fonseca, Ricardo Masini and Marcelo Medeiros

Real-time inflation fore-casting with high-dimensional models: The case of Brazil
International Journal of Forecasting (2017)
Joint work with Márcio Garcia and Marcelo Medeiros

Forecasting Brazilian Inflation with High-Dimensional Models
Brazilian Review of Econometrics (2016)
Joint work with Marcelo Medeiros and Eduardo Freitas

Mitigating wind exposure with zero-cost collar insurance
Renewable Energy (2016)
Joint work with Gláucia Fernandes, Leonardo Gomes and Luiz Brandão

Forecasting Macroeconomic Variables in Data-rich Enviroments
Economics Letters (2015)
Joint work with Marcelo Medeiros

Parametric Portfolio Selection: Evaluating and Comparing to Markowitz Portfolios
Brazilian Review of Finance (2014)
Joint work with Marcelo Medeiros and Artur Passos

Book Chapters:

Penalized Time Series Regression
Macroeconomic Forecasting in the Era of Big Data (2020)
Joint work with Anders Kock and Marcelo Medeiros

Working Papers:

Short-Term Covid-19 Forecast for Latecomers.
With Marcelo Medeiros, Alexandre Street, Davi Valladão and Eduardo Zilberman

BooST: Boosting Smooth Trees for Partial Effect Estimation in Nonlinear Regressions. *With Yuri Fonseca, Marcelo Medeiros and Álvaro Veiga.*

Managers versus Machines: Do Algorithms Replicate Human Intuition in Credit Ratings? *With Matthew Harding.*

Predicting Mortality from Credit Reports. *With Giacomo de Giorgi and Matthew Harding.*

Mean-Variance Efficiency of a Portfolio in Ultra-High Dimensions and Cases of Maximum Out-of-Sample and Constrained Maximum Sharpe Ratios. *With Mehmet Caner and Marcelo Medeiros.*

Other Information:

Founder of the insightR blog <https://insightr.wordpress.com> with several R, Data Science and Machile Learning posts.