

Gabriel Filipe Rodrigues Vasconcelos

Personal data:

Birthdate: 1988-12-21

Nationality: Brazilian

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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

Professional Experience

BOCOM BBM Bank

Position: Head of Quantitative Research

Activities: Works as the head of the quantitative research team developing quantitative models in areas such as credit risk/control, macroeconomics, energy trading and more.

Period: August 2020 – current

Department of Economics – University of California, Irvine

Position: Postdoctoral Research Associate

Activities: Worked with Machine Learning and its applications in Economics as a member of the Deep Data Lab. Worked with large datasets in topics such as credit and retail.

Period: July 2019 – July 2020

Department of Economics – Pontifical Catholic University of Rio de Janeiro

Position: Postdoctoral Researcher

Activities: Worked 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: Worked 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/ Opportunity (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:

Short-Term Covid-19 Forecast for Latecomers.
International Journal of Forecasting (2021)

Heterogeneity in the Effects of Food Vouchers on Nutrition Among Low-Income Adults: A Quantile Regression Analysis
American Journal of Health Promotion (2021)

Forecasting Inflation in a data-rich environment: the benefits of machine learning methods
Journal of Business & Economic Statistics (2021)

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

Arco: An R package to estimate Artificial Counterfactuals
The R Journal (2018) with package available on CRAN

Real-time inflation fore-casting with high-dimensional models: The case of Brazil
International Journal of Forecasting (2017)

Forecasting Brazilian Inflation with High-Dimensional Models
Brazilian Review of Econometrics (2016)

Mitigating wind exposure with zero-cost collar insurance
Renewable Energy (2016)

Forecasting Macroeconomic Variables in Data-rich Enviroments
Economics Letters (2015)

Parametric Portfolio Selection: Evaluating and Comparing to Markowitz Portfolios
Brazilian Review of Finance (2014)

Book Chapters:

Penalized Time Series Regression
Macroeconomic Forecasting in the Era of Big Data (2020)

Working Papers:

Residual Based Nodewise Regression in Factor Models with Ultra-High Dimensions: Analysis of Mean-Variance Portfolio Efficiency and Estimation of Out-of-Sample and Constrained Maximum Sharpe Ratios. *With Mehmet Caner and Marcelo Medeiros.*

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.*

Other Information:

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