Guilherme Ferreira Pelúcio Salomé

Contact Information

E-mail: guilhermesalome@gmail.com
Mobile: +1 (984) 329-2519
Website: guilhermesalome.com

Education

PhD in Economics, Duke University (USA) — 2015 - 2020
Courses: Econometrics (Regression, Time Series, Panel Data, Causal Inference), Nonparametric Estimation (Kernel, Sieves), Financial Econometrics, Asset Pricing, Computational Methods.

MS in Mathematics, IMPA (Brazil) — 2012 - 2014
Courses: Real Analysis, Linear Algebra, Optimization, Numerical Analysis, Mathematical Economics.

BS in Economics, Insper (Brazil) — 2008 - 2011
GPA: 9.01/10 ($3rd$ among 60) - Graduated with Honors

Experience

Eli Lilly and Company — Indiana, USA
Data Scientist — **2020 - Present**
Designed, developed, and productionized advanced statistical models for commercial applications, including marketing mix models, omnichannel orchestration, and experiments for causal inference. Delivered insights from complex analyses to business partners, always focusing on what is actionable and can improve the business bottom line. Created a data science framework in R for maintainability and reproducibility of analytics solutions. Trained business partners in advanced analytics. Led multinational team of data scientists (USA and India), providing technical guidance on statistical and data problems, and on communicating with business partners.

Duke University — North Carolina, USA
Lecturer — **2018 - 2019**
Lectured MS and PhD students on Financial Econometrics, Python, and Matlab. Managed teaching assistants, and developed new lecture materials (all available on my website).
Teaching Assistant — **2016 - 2017**
Tutored MS and undergraduate students on Financial Econometrics, Options and Futures, and Introduction to Econometrics. Assisted professors on developing lecture notes and exams.

Insper - Institute of Education and Research — São Paulo, Brazil
Teaching Assistant — **2015**
Tutored MS students on Mathematics for Economists. Assisted professor on grading.

Other Relevant Experiences

Courses on Machine Learning: Duke (Fuqua, 2018), Stanford University (Coursera, 2013), Caltech (edx.org, 2013)
Research Presentation: 4th International Workshop in Financial Econometrics
Workshops: SoFiE (2018), SoFiE (2019)

Skills

Programming: R (fluent; experience with tidyverse, xgboost, matchit, renv), Python (fluent; experience with numpy, pandas, scipy, tensorflow, and parallel computing), Matlab (fluent), SQL, Emacs, Bash, and C++
Web Development: HTML, CSS, Javascript (certificate)
Software: Emacs, Git and Github, Latex, Adobe Illustrator, Microsoft Excel and Powerpoint
Languages: Portuguese (Native), English (Fluent, TOEFL 118/120), Spanish (Basic)

Research

Volume, Volatility, and Disagreement in Market Index Options
Understanding Large Moves in Risk-Neutral Moments
Implied Volatility and Market Jumps

Awards

Duke University Fellowship/Scholarship	**2015-2020**
Fellowships in Brazil (CNPq and IMPA)	**2012-2014**
Insper Scholarship	**2010-2011**