

# ANTUNES-NETO, Jose

## PERSONAL DATA

PLACE AND DATE OF BIRTH: Itabirito, Brazil | April 3<sup>rd</sup> 1996  
NATIONALITY: Brazilian  
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## EDUCATION

AUG 2020 - JUN 2025	Ph.D, Kellogg School of Management - Northwestern University FINANCE ( <i>Econometrics and Quantitative Economics</i> ) STEM Designated Program GPA: 3.52 out of 4
JAN 2018 - MAY 2020	Master of Science, São Paulo School of Economics - FGV ECONOMICS THESIS: " <a href="#">Testing for Long-Memory Common Features in Volatility Processes</a> "   Supervisor: Prof. Marcelo Fernandes GPA: 8.53 out of 10
JAN 2014 - DEC 2017	Bachelor of Arts, IBMEC-MG, Belo Horizonte ECONOMICS THESIS: "Analysis of the European Debt Evolution"   Advisor: Prof. Arilton Teixeira Ranked among top 3 of class GPA: 90.60 out of 100

## WORKING PAPERS

- Antunes Neto, J. (2024). "The Impact of Information Shocks in the Dispersion of Betas". [Webpage](#)
- Antunes Neto, J., Fernandes, M. (2020). "Testing for Long-Memory Common Features in Volatility Processes".

## WORK EXPERIENCE

OCT 2018 - FEB 2019	Research Assistant at Brazilian Federation of Banks (FEBRABAN) Research Assistant for Professors Pedro Valls Pereira (Center for Quantitative Studies in Economics and Finance - CEQEF/FGV) and Emerson Marçal (Center for Studies in Applied Macroeconomics - CEMAP/FGV) DESCRIPTION: Database construction, model estimation and programming on the project "Investigating the Dynamics of Lending and Money Market Interest Rates in Brazil: A closer look to disaggregated data".
JAN 2020 - JUL 2020	Research Assistant at B3 S.A. – Brasil, Bolsa, Balcão Research Assistant for Professors Marcelo Fernandes, Bruno Giovanetti and Fernando Chague - Sao Paulo School of Economics at Getulio Vargas Foundation and the Center for Quantitative Studies in Economics and Finance (CEQEF-FGV) DESCRIPTION: Analysis of the brazilian stock market. Investigate the behaviour and model the arrival of high frequency traders.
MAR 2020 - MAR 2022	Researcher at <a href="#">COVID-19 Analytics</a> Data collection and evaluation of the scenario of the evolution of COVID-19 in Brazil. Estimation of models for the prediction of the disease and monitoring of R0.

## TEACHING EXPERIENCE

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### Kellogg School of Management

FALL 2021	FINC-450: Capital Markets Teaching Assistant for Prof. Erez Levy
FALL 2021	KELLG_FE-312: Investments Teaching Assistant for Prof. Erez Levy
WINTER 2022	FINC-447: Financial Strategy and Tax Teaching Assistant for Prof. Mitchell A. Peterson
WINTER 2022	BUS_INST-321: Business and Economic Institutions in Historical Perspective Teaching Assistant for Prof. Carola Frydman
WINTER 2023	FINC-447: Financial Strategy and Tax Teaching Assistant for Prof. Mitchell A. Peterson
WINTER 2023	FINC-458: Asset Management Practicum III Teaching Assistant for Prof. Ryan Garino
SPRING 2023	FINC-445: Entrepreneurial Finance and Venture Capital Teaching Assistant for Prof. Scott Baker
SPRING 2023	FINC-585: Asset Pricing III Teaching Assistant for Prof. Torben Andersen

## SCHOLARSHIPS AND AWARDS

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JAN 2018 - FEB 2018	Graduate Research Fund by EESP-FGV Scholarship granted by São Paulo School of Economics - FGV
MAR 2018 - MAR 2020	Graduate Research Fund by CAPES Scholarship granted by Brazilian Federal Agency for Support and Evaluation of Graduate Education

## LANGUAGES

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PORTUGUESE	Mothertongue
ENGLISH	Proficient
SPANISH	Basic Knowledge

## COMPUTER SKILLS

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Basic Knowledge	STATA
Intermediate Knowledge	L <sup>A</sup> T <sub>E</sub> X, SQL, GIT, WEB SCRAPPING
Advanced Knowledge	R AND PYTHON