

# ANTUNES NETO, José

## PERSONAL DATA

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

I am currently seeking opportunities in quantitative research and risk analysis within banks and investment funds. I am a Ph.D. candidate in Finance at Kellogg School of Management – Northwestern University, with solid experience in empirical research and a strong quantitative background. My academic and professional path has centered around asset pricing, financial econometrics, and macro-finance, combining rigorous economic modeling with data-driven insights.

I have worked in partnership with financial institutions and research centers, building high-frequency databases, developing predictive models, and conducting statistical inference under uncertainty. Proficient in Python and R, with additional experience in SQL, and Git, I am well-versed in quantitative methods and financial theory. I have also published Python packages for statistical modeling and data visualization, available on my GitHub ([github.com/joseparreiras](https://github.com/joseparreiras)). My goal is to apply this expertise in research-oriented roles within the financial industry, contributing to investment strategies, risk modeling, and data analytics.

## EDUCATION

AUG 2020 - JUN 2026 (Expected)	Doctor of Philosophy (Ph.D.), <b>Kellogg School of Management - Northwestern University</b> FINANCE ( <i>Econometrics and Quantitative Economics</i> ) STEM Designated Program GPA: 3.52 out of 4
JAN 2018 - MAY 2020	Master of Science (M.Sc.), <b>São Paulo School of Economics - FGV</b> 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 (B.A.), <b>IBMEC-MG, Belo Horizonte</b> ECONOMICS THESIS: “Analysis of the European Debt Evolution”   Advisor: Prof. Arilton Teixeira Ranked among top 3 of class GPA: 90.60 out of 100

## WORK EXPERIENCE

OCT 2024 - MAR 2025	Research Consultant at Jubarte Capital Data collection and construction of an internal database of fixed income future markets in Brazil, utilizing information from B3 and ANBIMA. Development of synthetic assets to support research initiatives.
AUG 2021 - JUN 2026	Ph.D. Student Researcher at Kellogg School of Management Conduct my own research on the fields of Empirical Asset Pricing and Financial Econometrics
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 RO.
JAN 2020 - JUL 2020	Research Assistant at B3 - Brazilian Exchange and OTC 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.
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”.

## RESEARCH

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### PUBLICATIONS

Testing for Long-Memory Common Features in Volatility Processes  
with **Marcelo Fernandes**  
FGV EESP - CME: Dissertações, Mestrado em Economia, 2020

### WORKING PAPERS

- The Impact of Information Shocks in the Dispersion of Betas. [Webpage](#)
- Duration of Stock Market Crashes. [Webpage](#)  
with **Ravi Jagannathan**
- Volatility Timing with Option Based Measures. [Webpage](#)

### SCHOLARSHIPS AND AWARDS

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JAN 2018 - FEV 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	Native
ENGLISH	Proficient
SPANISH	Classroom Knowledge

### COMPUTER SKILLS

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