Antunes-Neto, Jose

PERSONAL DATA

Itabirito, Brazil | April 3rd 1996 PLACE AND DATE OF BIRTH:

> ADDRESS: 2211 Campus Drive, Room 4348. Evanston, IL. 60208 +1 (224) 296-9363 (US) +55 (31) 98930-1667 (BR) PHONE:

jose.neto@kellogg.northwestern.edu EMAIL:

WEBSITE: joseparreiras.github.io LINKEDIN: in/jose-antunes-neto

EDUCATION

Ph.D, Kellogg School of Management - Northwestern Aug 2020 - Jun 2025

University

FINANCE (Econometrics and Quantitative Economics)

STEM Designated Program

GPA: 3.52 out of 4

Master of Science, São Paulo School of Economics - FGV JAN 2018 - MAY 2020

THESIS: "Testing for Long-Memory Common Features in Volatility Processes" | 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" | Advi-

sor: Prof. Arilton Teixeira Ranked among top 3 of class GPA: 90.60 out of 100

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 - 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.

MAR 2020 - MAR 2022 Researcher at COVID-19 Analytics

> 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.

RESEARCH

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

TEACHING EXPERIENCE

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

SPRING 2023 | FINC-585: Asset Pricing III

Teaching Assistant for Prof. Torben Andersen

SCHOLARSHIPS AND AWARDS

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 Grad-

uate Education

LANGUAGES

PORTUGUESE | Mothertongue ENGLISH | Proficient

SPANISH | Classroom Knowledge

COMPUTER SKILLS

Basic Knowledge | STATA, CLOUD COMPUTING

Intermediate Knowledge | Later X, SQL, GIT, WEB SCRAPPING, MICROSOFT OFFICE

Advanced Knowledge | R AND PYTHON