Luis Antonio Fantozzi Alvarez

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Education

Doctorate in Statistics, University of São Paulo (in progress), 2019.
Advisor: Pedro Morettin.

MSc in Economics, São Paulo Schools of Economics (FGV-SP), 2017 – 2019.
Dissertation: Homophily in preferences or meetings? Identification and estimation of a dynamic network formation game.
Advisor: Cristine Pinto.

BA in Economics, University of São Paulo, 2013 – 2016.
Monograph: Consumption and Inflation Expectations in Brazil.
Advisor: Fabiana Rocha.

Technical degree in Computer Programming, Federal Institute of São Paulo, 2009 – 2012.
Monograph: Text and file converter to the New Portuguese Ortography (with J. Birkett, J. Fonseca, I. Mendonça and L. Silva).
Advisor: Mauricio Asenjo.

Working Papers

1. "Homophily in preferences or meetings? Identifying and estimating an iterative network formation model" (with Cristine Pinto and Vladimir Ponczek)
   - Jan 2020 working paper; 2020 ESWC slides.
   - Awarded best Econometrics paper at the 2019 Brazilian Econometric Society meeting.

Research Projects

1. "Estimation and inference in parametric models with many L-moments."(with Chang Chiann and Pedro Morettin)

Overview: the estimation of parametric models through the means of L-moments – linear combinations of order statistics that provide robust alternatives to standard moments – has been shown to outperform maximum likelihood estimation in several small-sample settings. The choice of the number of L-moments to be matched in estimation remains *ad-hoc*, though, which leaves open the possibility that, by appropriately choosing the number of moments, one may be able to construct an estimator that outperforms MLE in small samples; and yet is asymptotically efficient. The goal of this project is to derive rules for optimally selecting the number of L-moments. We also propose extensions to conditional models; and, as an application of the latter, study dynamic quantile models.

2. "Improving inference in local polynomial quantile regression"(with Cristine Pinto)

Overview: We revisit local polynomial quantile regression with the goal of obtaining improved inferential methods over the quantile process and near extremes.

Professional Experience

Bloomberg Initiative for Global Road Safety
Data analyst from August, 2016 to August, 2017. Produced technical reports and impact evaluations of urban interventions.

AC Pastore & Associates (macroeconomic consultancy firm)
Intern from January, 2015 to April, 2016. Worked with dataset cleansing and manipulation and provided assistance in writing technical reports and presentations.

Equus Consultoria Empresarial Ltda. (software development firm)
Intern from July, 2011 to December, 2011. Worked with Java development of commercial systems.

Research Assistance

Research Assistant to Professor Bruno Ferman (EESP-FGV)
Period: May, 2019 to May, 2020.

Research Assistant to Professor Cristine Pinto (EESP-FGV)
Period: September, 2017 to March, 2019.

Research Assistant to Professor Ciro Biderman (EAESP-FGV)
Period: August, 2016 to August, 2017.

Teaching Assistance

Master and Doctoral programme in Statistics, IME-USP.
2020: Teaching assistant for Introduction to Data Science (professor Pedro Morettin).

Master and Doctoral programme in Economics, EESP-FGV.
2018: Teaching assistant for Econometrics I (professor Bruno Ferman), Econometrics II (professor Cristine Pinto) and Macroeconomics III (professor Tiago Cavalcanti).
2019: Teaching assistant for Statistics and Bayesian Econometrics (professor Ricardo Masini).

Undergraduate programme in Economics, EESP-FGV.
2018: Teaching assistant for Econometrics I (professor Cristine Pinto) and Econometrics II (professor Ricardo Masini).
2019: Teaching assistant for Econometrics III (professor Cristine Pinto).

Awards and Honors

2020: CNPq graduate fellowship (Doctorate in Statistics).
2019: Best paper in Econometrics at the Brazilian Econometric Society Meeting.
2019: Capes graduate fellowship (Doctorate in Statistics).
2017: Capes graduate fellowship (MSc in Economics).
2017: Awarded best undergraduate monograph in Economics in the state of São Paulo by the Regional Council of Economics of São Paulo.
2016: Awarded best undergraduate monograph in Economics by the School of Economics, Business and Accounting of the University of São Paulo (FEA-USP).
2013: 1st place at the University of São Paulo Admission Exam, Fuvest (field of Economics and Business).
2012: 2nd place in the field of Exact Sciences for "File and Text Converter to the New Portuguese Ortography" in the 4th Brazilian Congress of Scientific Initiation (COBRIC).
2011: Brazilian delegate in the International Public Speaking Competition (English-Speaking Union).

Skills

Programming languages: Python, R, Java, C#, SQL.
Scientific software: Stata, Matlab, Eviews.
Languages: Portuguese (native), English (fluent), French (advanced), Spanish (intermediate), German (basic).

Personal

Date of birth: December 17th, 1994.