# Miguel Colburn Herculano


**Contact Information**

11 Southpark Terrace
Department of Economics
University of Glasgow

*Mobile:* (+44) 07746772796
*E-mail:* miguelcbherculano@gmail.com
*Citizenship:* Portuguese


## Education

**The University of Glasgow**

Ph.D. Candidate, Financial Economics, (Thesis submission: Jan 2020)

- Dissertation Topic: *Systemic Risk and Macroeconomics.*
- Advisors: Prof. Dimitris Korobilis, Prof. John Tsoukalas and Prof. Charles Nolan.

**The University of Edinburgh**

Scottish Graduate Programme in Economics (transfer to PhD), 2015/2016.

**Nova School of Business and Economics**

Post-Graduate degree, Banking, Financial Regulation and Supervision, 2014/2015.

**Lisbon School of Economics and Management, ISEG**

M.Sc., Actuarial Science (distinction), 2011/2013.
B.Sc., Economics (distinction), 2007/2011.

## Research & Working Papers

- *Growth Fragility and Systemic Risk under Model Uncertainty.*
- *The Role of Contagion in the Transmission of Financial Stress.*

Published ESRB Working Paper Series.
Shortlisted for the 2018 Ieke Van Den Burg Prize, European Central Bank.
Winner of the best poster award at the 50th Annual Conference of the Money, Macro & Finance held in Edinburgh.

- *Financial Condition Indices in an Incomplete Data Environment.* In preparation for the Reserve Bank of New Zealand.
- *Credit Supply Shocks in a Changing World.*

## Teaching Experience

**University of Glasgow, Adam Smith Business School**

*Teaching Assistant* **Sep, 2016 - (...)**

Responsible for delivering post-graduate tutorials in Econometrics, Corporate Finance and for managing new Workshops in Excel for Economics and Finance for undergraduate/honours students. Full teaching portfolio may be found online. Student teaching assessment provided upon request.

**Lisbon School of Economics and Management, ISEG**

*Teaching Assistant* **Sep, 2011 - Sep, 2012**

Responsible for delivering practical sessions of Mathematics and Algebra courses at undergraduate level. Evaluated 4.18/5 in student feedback assessment.

## Conference Presentations

- Modelling with Big Data and Machine Learning: Interpretability and Model Uncertainty - Bank of England (Forthcoming).
- Poster Presentation - 10th European Seminar on Bayesian Econometrics, St. Andrews, 2/3 Sep. 2019.
- The Bank of England Conference "One Bank Research Agenda 2019" held in London, May 2019.
- Federal Reserve, Bank of England and King's College Conference "Modelling with Big Data and Machine Learning" held in London, 26-27 Nov 2018.
- The 6th European Central Bank Conference on "Modelling Macro-Finance Interaction" held in Turkey 5-6 October 2018.
- The 50th Annual Conference of the Money, Macro & Finance held in Edinburgh 4-6 September

2018.

• 2nd Workshop on Financial Economics and Network Science held at the University of London, June 2018.

## Additional Training

Summer School in Gaussian Process Regressions and Machine Learning, University of Sheffield, September 2018.

SoFiE Big Data in Macroeconomics, G.Primiceri and D. Giannone, University of Leuven / Central Bank of Belgium, Spring 2018.

Bayesian Econometrics MSc level course, Gary Koop, University of Edinburgh, Spring 2016.

Topics in Estimation of DSGE models, Fabio Canova, University of Glasgow, Spring 2016.

Empirical Macroeconometrics Summer School, Barcelona Graduate School of Economics, Summer 2016.

## Honors and Awards

Ph.D. scholarship award granted by the College of Social Sciences, University of Glasgow, Jan. 2016.

Merit based scholarship to pursue Post-Graduate studies in Economics at the University of Edinburgh 2015/2016, awarded by the School of Economics of The University of Edinburgh.

M.Sc. merit based scholarship 2011/2013, awarded by the University of Lisbon.

Quadro de Honra ISEG, best undergraduate students, 2011 cohort.

Fundação para a Ciência e a Tecnologia, Scientific Initiation Fellowship at UECE, 2010/2011.

## Professional Experience

**Reserve Bank of New Zealand**, Wellington, NZ

*Visiting Researcher* **Jan, 2019 - April, 2019**
Measuring financial conditions and its drivers in New Zealand.

**Bank of Portugal**, Lisbon

*Analyst, Banking Supervision Department* **Sep, 2014 - Sep, 2015**
Responsible for monitoring consumer credit and stuctured deposit markets. Other projects included the analysis of banks annual reports.

**Fidelidade Insurance**, Lisbon

*Trainee Actuary, Risk Management Department* **Sep 2013 - Sep, 2014**
Helped develop Life and Non-Life Economic Capital Model for Solvency II. Provided assistance in preparing the annual actuarial report in particular non-life technical provisions and other ad-hoc calculations including Best Estimates and Stress Testing.

## Computer Skills

- Statistical Packages: Matlab, Stata. Some experience with Eviews and R.
- Applications: MS office; Excel with VBA, Bloomberg and LaTeX.

## Professional Afilliation, certificates and References

- Member of the Institute and Faculty of Actuaries, UK. Certified in the following Core Technical Examinations: CT1-CT6 and CT8. References given upon request.
- Bloomberg Market Concepts certificate.