

# Miguel Colburn Herculano

---

## CONTACT INFORMATION

11 Southpark Terrace  
Department of Economics  
University of Glasgow

*Mobile:* (+44) 07746772796  
*E-mail:* mherculano1@research.gla.ac.uk  
*Citizenship:* Portuguese

## EDUCATION

### **The University of Glasgow**

Ph.D. Candidate, Financial Economics, (expected graduation date: 2018/2019 )

- Dissertation Topic: *Systemic risk and Macroeconomics - Bayesian Econometric Approach.*
- Advisors: Dimitris Korobilis and John Tsoukalas.

### **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.

## ADDITIONAL TRAINING

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.

## RESEARCH & WORKING PAPERS

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

Shortlisted for the 2018 Ieke Van Den Burg Prize, European Central Bank.

[ **Working Paper** ] [ Published version ]

- Time-Varying Elasticities of Credit Supply and Demand

## TEACHING EXPERIENCE

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

*Teaching Assistant*

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

Responsible for delivering post-graduate tutorials in Corporate Finance and for managing new Workshops in Excel for Economics and Finance for undergraduate/honours students. 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.

## PROFESSIONAL EXPERIENCE

### **Bank of Portugal, Lisbon**

*Analyst, Banking Supervision Department*

**Sep, 2014 - Sep, 2015**

Responsible for monitoring consumer credit and structured 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 L<sup>A</sup>T<sub>E</sub>X.

PROFESSIONAL  
AFFILIATION,  
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.