Washington Luís 855
Porto Alegre, 90010-540
Brazil
☎ *+55 51 3308-3303*
✉ *marcelo.perlin@ufrgs.br | marceloperlin@gmail.com*
sites.google.com/site/marceloperlin/
http://lattes.cnpq.br/3262699324398819

Marcelo Perlin

Education

2007–2010 **PhD in Finance**, *University of Reading (ICMA Centre)*, Reading, UK.
Supervisors: Alfonso Dufour and Chris Brooks
Title of Thesis: The Microstructure of Fixed Income Markets: Theory and Evidence for the European Bond Market

2005–2007 **MSc in Business Administration (emphasis in Finance)**, *Federal University of Rio Grande do Sul (UFRGS)*, Porto Alegre - RS, Brazil.
Supervisors: Dr. Gilberto Kloeckner
Title of Dissertation: Parametric and non Parametric Modelling in the Brazilian Financial Market: An Analysis of the Trading Performance of ARIMA & GARCH models and the Nearest Neighbour Algorithm

2000–2004 **BSc in Business Administration** , *Federal University of Santa Maria (UFSM)*, Santa Maria - RS, Brazil.

Work Experience

2011–actual **Federal University of Rio Grande do Sul (UFRGS)**, *Assistant Professor of Finance*, Porto Alegre-RS, Brazil.
Teacher and researcher, working in the undergraduate and postgraduate (MSc and PhD) courses of the university

2009–2009 **Bank of England**, *Researcher - Financial Stability Division*, London-UK.
Worked as a researcher as part of the PhD internship program. The output of the research was published as a Bank of England working paper

2008–2011 **University of Reading**, *Teaching Assistant*, Reading - UK.
Worked as teaching assistant for undergraduate and postgraduate courses in Finance of the university

Languages

English Fluent
Portuguese Fluent

Awards

2016 **RBFIN best paper of 2015 (Honorary mention)**, .
Award from the Brazilian Finance Society for best paper published in the Brazilian Review of Finance for the year of 2015

Title of paper: The researchers, the publications and the journals of Finance in Brazil: An analysis based on resumes from the Lattes platform

Link: http://bibliotecadigital.fgv.br/ojs/index.php/rbfin/article/view/47157

2014 **APIMEC Award for research paper in Capital Markets (3º place)**, .
Award from the Brazilian Association of Financial Analysts (APIMEC) for the best conference papers in the subject of Capital Markets

Title of paper: Estimating the Intensity of News based on Trade Data

Link: http://www.congressoapimec.com.br/concurso-de-artigos.html

2014 **RBFIN best paper of 2013 (1º place)**, .
Award from the Brazilian Finance Society for best paper published in the Brazilian Review of Finance for the year of 2013

Title of paper: The effects of the introduction of market makers in the Brazilian equity market

Link: http://bibliotecadigital.fgv.br/ojs/index.php/rbfin/article/view/4088

2011 **ANBIMA award (1º place)**, .
Award from ANBIMA (Brazilian Association of Capital Markets) for the best paper in the area of fixed income markets
Title of paper: The Determinants of a Cross Market Arbitrage Opportunity: Theory and Evidence for the European Bond Market

Link: http://www.anbima.com.br/_aanbima/RFAnteriores.aspx

2011 **Award from IBEF SP/KPMG (Honorary mention)**.
Award from the Institute of Finance Executives

Title of paper: On the Performance of the Tick Test

Link: http://www.ibef.com.br/instituto/premios/revelacao.asp

2011 **File Exchange Pick of the Week**.
Award from the Matlab community website

Matlab package: MS_Regress - A Package for Markov Regime Switching Models in Matlab

Award link: http://blogs.mathworks.com/pick/2011/02/25/markov-regime-switching-models-in-matlab/

Package link: https://sites.google.com/site/marceloperlin/matlab-code/ms_regress---a-package-for-markov-regime-switching-models-in-matla

Computer skills

R (statistical software): Advanced user. Developed public available packages distributed in CRAN and RFORGE. More details can be found in my personal website

Matlab (statistical software): Advanced user. Developed public available packages in the field of econometrics and finance. See my personal website for details

mySQL and SQLite (database software): Intermediate user, experienced in cleaning and storing large financial databases (trades, quotes and FIX messages)

Python (software development): Intermediate user

Latex (editing software): Advanced user

Patents and registered software

Nilrep Lattes. Patent: computer software. Registry number: BR512014000516-0, date of register 01/05/2014, title: "Nilrep Lattes" , Institution of register:INPI - Instituto Nacional da Propriedade Industrial. Description: The "Lattes" is the brazilian platform for academic CVs. Using the internet, the program developed in Python 2.7 reads the "lattes" for a group of researchers and provides detailed information regarding their profile and their publications

Hobbies

Tennis, swimming, running

Published Papers

See my personal website for a up to date list of local and international publications.