Gustavo Pereira

Date of Birth	8th February 1990		**Mobile Phone**	+1 (917) 291 1257
Nationality	Brazilian/Italian		**Email**	p.gustavo@columbia.edu
Address	435 W 115th Street apt 94		**Github**	github.com/pereiragc
	10025 New York, NY			

PH.D. CANDIDATE AT COLUMBIA UNIVERSITY FOCUSING ON MACROECONOMICS, WITH SPECIAL ATTENTION TO QUANTITATIVE MODELS OF TAXATION.

Education

2015-now Ph.D. in Economics, Columbia University

Fields: *Macroeconomics, Econometrics*
Advisor: *Prof. Martín Uribe*
Topics: *International Macroeconomics, Quantitative Public Economics*

2013-2015 M.A. in Economics, Getulio Vargas Foundation (Brazil)

Thesis: *Limited attention and investor disagreement: a nowcasting approach.*
Advisor: *Prof. Caio Almeida*

2008-2012 B.A. in Economics, Getulio Vargas Foundation (Brazil)

Research Papers and Publications

- **Fiscal policy and informality: a quantitative approach** *(with L. Maya)*

  Large informal labor markets are a reality in the developing world. Yet most models of fiscal reform don't take that into account. We argue that informality is fiscally relevant by extending an otherwise standard model of fiscal policy to incorporate the relevant drivers of informality for both households and firms. That involves the technical challenge of computing a transition path in a discrete-continuous dynamic programming setting.

  Status: work in progress; draft available upon request.

- **Price externalities, borrowing constraints and macroprudential policy** *(with J. Hyun and O. Nie)*

  The international finance literature has identified the currency mismatch in emerging economies' aggregate balance sheets as a justification for macro-prudential interventions. In these papers, an exogenously specified credit constraint interacts with the currency mismatch, creating financial instability. We propose instead a model in which credit frictions arise endogenously due to the asymmetry of information between borrowers and lenders.

  Status: work in progress.

- **Wealth Redistribution after Exchange Rate Devaluations** *(with A. Drenik and D. Perez)*

  We use a wealth survey from Uruguay to study the distributional effects of exchange rate devaluations. We find that richer households are more likely to own dollar assets. Moreover, gains from the revaluation of dollar denominated assets are concentrated among high-income households.
  Status: **Published**. American Economic Association Papers and Proceedings (2018).

Research Assistant Experience

- **Research Assistant for Profs. Andrés Drenik, Diego Perez.**

  Description: Statistical analysis of a large database of prices posted in Latin America's biggest e-trade platform. The objective was to study patterns in the currency denomination of goods.

- **Research Assistant for Prof. François Gerard.**

  Description: Cleaning and statistical analysis of a large administrative database of a state government in Brazil, covering the near universe of tax returns of firms in that state, from 2009 until 2017. The objective was to analyse the effects of a particular type of tax exemptions on economic outcomes of firms.

Teaching Assistant Experience

Fall 2017   *Mathematical Methods for Economists (PhD level).*
Description: Teaching assistant teaches most of the lectures.
Instructor: Prof. Jushan Bai.

Topics: Introduction to topology, functional analysis and dynamical systems.

Fall 2018/19   *Introduction to Econometrics (PhD level).*
Description: Teaching assistant holds review sessions.
Instructor: Profs. Montiel Olea (2018, 2019), Gregory Cox (2018), Simon Lee (2019)

Topics: Intro to statistical decision theory, finite sample and asymptotic theory of Lestimation and inference; LASSO, bootstrapping and multiple testing.

Other courses. Real Analysis (graduate), Macroeconomics (graduate), Econometrics (undergraduate), Microeconomics (undergraduate), Public Finance (undergraduate).

Honors and Awards

- **Wueller Fellowship**

  Columbia University, 2015-present. Granted to selected students admitted to the Ph.D. program.

- **Dean's Fellowship**

  Columbia University, 2015-present. Granted to students admitted to the Ph.D. program.

- **FAPERJ "Nota 10" Scholarship.**

  Getulio Vargas Foundation, 2014. Granted to top 2 GPA in the first year sequence.

- **CAPES Master's Program Fellowship.**

  Getulio Vargas Foundation, 2013-2014. Granted to top performers in national graduate school admissions test.

Skills

Programming & Software		Languages	
SCIENTIFIC COMPUTING	Julia, Matlab, Python	NATIVE	Portuguese
STATISTICS	R, Stata	FLUENT	English
OTHERS	Linux, Git, LaTeX, MS Excel	BASIC	Spanish, Italian, German