

# Paulo Ferreira Naibert

e-mail: [paulo.naibert@gmail.com](mailto:paulo.naibert@gmail.com) | **Linkedin:** [/paulo-naibert](#)  
**Github:** [/pfnaibert](#) | **Lattes:** [link](#)

## Description

---

PhD in Applied Economics at UFRGS. My research focused mainly in Stock and Bond Markets. In it, I used quantitative methods to form optimal portfolio of those different asset classes. I have experience in automating software (R) to form and assess portfolios, including visualization of relevant Portfolio measures.

## Education

---

### Doctorate: 03/2015 – 09/2020

**Academic Doctorate in Applied Economics** Federal University of Rio Grande do Sul  
Emphasis on data analysis with R and MATLAB, statistics, econometrics and empirical finance.

**Thesis:** Essays in Portfolio Optimization

### Master's Degree: 03/2013 – 03/2015

**Academic Master in Applied Economics** Federal University of Rio Grande do Sul

**Dissertation (In Portuguese):** Portfolio Selection under norm constraints: An Analysis of Brazilian Data.

[Link to Dissertation](#)

### Bachelor: 03/2008 – 12/2012

**Bachelor in Economic Science** Federal University of Rio Grande do Sul

**Graduate Thesis (In Portuguese):** Volatility Relationship Between Inflation and Currency Exchange in Brazil (1999-2010) [Link to Thesis](#)

## Experience

---

### Research Assistant: 01/01/2010 – 31/12/2012

Auxiliary role composing reports about macroeconomic situation. One of the key responsibilities was the search of relevant information about the Economy (mainly Brazilian) on databases such as SGS-BACEN, SIDRA-IBGE, IPEA, etc. Making Graphs and Tables for the report presentation about the macroeconomic situation.

### Teaching Assistant

- National Accounts (Undergraduate Level)
- Modern Portfolio Theory (for Master's Students)
- R applied to Modern Portfolio Theory (for Master's Students)

### Referee for Academic Journals

RBFIn – Brazilian Review of Finance – 2016 [Link](#)

## Publications and Presentations

---

- Selection of optimal portfolios under norm constraints in the allocation vectors: an empirical evaluation with data from BM&FBovespa (In Portuguese): [Link to RBFIn](#) [Link to ANPEC 42](#) [Link to EBFIN XV](#)
- Tangency Portfolio: A Critique [Link to EBFIN XIX](#)

## Computer Skills

---

**Markup**  $\text{\LaTeX}$ , markdown, org, pandoc.

**Statistics and Econometrics:** Eviews, R, MATLAB.

**Office Suite:** Word, Excel, PowerPoint.

**General:** Linux, Bash.

**Text Editors:** Emacs, VIM.

## Languages

---

**Portuguese:** Native Language

**English:** Fluent in Reading, Talking and Listening. Advanced Writing.

**Spanish:** Advanced Reading.