

CONTACT	Av. Sabia, Moema - SP	pietro.sconsonni@gmail.com
INTERESTS	Macro-Finance, Systematic Analysis, Portfolio Allocation & Factor Strategies	
EDUCATION	PhD, Finance, Insper , 2027 MSc, Economics, PUC - RJ , 2018 <ul style="list-style-type: none"> Research on Applied Macro & Fiscal Multipliers with E. Zilberman & P. Souza Dissertation: Bolsa Família and local activity: evidence from Brazilian municipalities BSc, Economics, EESP - FGV , 2015	
PROFESSIONAL EXPERIENCE	Autonomous, ALM Consultant (SP, 2024-2025) <ul style="list-style-type: none"> 30bi Pension Fund MSafra & Co., Director of Strategy (SP, 2022-2024) <ul style="list-style-type: none"> US and EZ variables projection (Earnings, ERP, Credit, Rates, Natural Rates) Távola Capital, Partner & Economist (RJ, 2020-2022) <ul style="list-style-type: none"> Brazilian macro analysis (macro variable projection and political coverage) Structuring Data Science area organizing key BZ and US variables J Safra Asset, Economist (SP, 2018-2020) <ul style="list-style-type: none"> Projection pipeline: backtest class featuring diverse machine learning models that autonomously select optimal explanatory variables using cross-validation methods Macro variables (long, short term and latent) projections, BZ and CH coverage Santander Asset, Fixed Income & Hedge Funds Trader (SP, 2014-15)	
REFERENCES	Ruy Ribeiro, Professor Insper ruymr@insper.edu.br Hedibert Lopes, Professor Insper hedibertfl@insper.edu.br Guilherme Figueiredo, CIO MSafra & Co guilherme.figueiredo@msafra.com.br Murilo Cavalcanti, Head of Research MSafra & Co murilo.cavalcanti@msafra.com.br Eduardo Zilberman, Senior Economist SPX Capital eduardo.zilberman@spxcapital.com	
ACADEMIC EXPERIENCE	Research Assistant PUC - RJ , <i>Research Assistant with Marcio Garcia and Pedro Souza</i> (RJ, 2017) Stability of brazilian financial system using networks models FGV - Projetos , <i>Research Assistant</i> (SP, 2011-13) Teaching Assistant (200 hours) Teaching Assistant & Tutor (+500 hours): Calculus, Linear Algebra, Statistics, Econometrics, Micro and Macroeconomics	
ADDITIONAL INFORMATION	<ul style="list-style-type: none"> Programming: Python and R 180 score on GRE for PhD admission Ranked #8 in national admission test for MSc (ANPEC) 2016 English (Fluent); Spanish & Italian (Advanced) Volunteer work: ONG Vidas (2009-10), Inst. Beneficente Nosso Lar (2011-12), Projeto GAUSS (2020) 	