

# Tiago Carvalho Machado de Souza

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<b>Nationality</b>	Brazilian	<b>LinkedIn Profile</b>	www.linkedin.com/in/tiago-souza

## Areas of Expertise:

- Statistics, Modeling, Forecasting
- R, Python, SQL
- Econometrics, Machine Learning
- Applied Economics

## Professional Experience

**Present**      **SPX Capital**  
**Jun 2018**

*Brazil's largest hedge fund trading various classes of assets.*

- **Senior European Economist / Modeling Specialist** - London [Sep 2021 - Present]
  - Model-based inputs for trading decisions.
  - Forecasting and analyses in R: Inflation and Current Accounts for the EA and the UK.
  - Dynamic Factor Models in Python: real time forecasting (Nowcasting) of economic activity and metrics of inflation expectations.
  - Macroeconomic research person responsible for interactions with the Quantitative research area.
- **Economic Research Analyst / Modeling Specialist** - Rio de Janeiro [Jun 2018 - Aug 2021]
  - Forecasting models in R and Eviews: Brazil, Chile and Colombia economic variables.
  - Developed the company's first real time forecasting (Nowcasting) framework.
  - Coordinator of a training course in R - Data analysis.

**May 2018**      **Banco BBM (Bocom BBM)**  
**Nov 2015**

*Corporate credit to large and medium enterprises and private banking.*

- **Economic Research Coordinator** - Rio de Janeiro [Jan 2017 - May 2018]
  - Input into the Bank's corporate credit decisions - managed a team of four analysts.
  - Forecasting models for short and medium-term assessments of Brazil economic variables.
  - \* **Multiple times among top 5 Brazilian economists to forecast inflation** (Brazilian Central Bank rank).
  - Contributed to the creation of a centralized database for economic data.
- **Economic Research Analyst** - Rio de Janeiro [Nov 2015 - Dec 2016]
  - Data analysis for trading decisions.
  - Short and medium-term forecasts of Brazilian consumer price index (IPCA).
  - Data-based inputs for trading fixed income assets based on inflation forecasts.

## Teaching

**May 2018**    **Graduate School of Economics - Getulio Vargas Foundation (EPGE/FGV)**  
**Aug 2017**    **Lecturer**

- *Corporate Finance* (Masters) and *Finance* (Undergraduate level).

## Education

**2012-2016**    **PhD in Economics - Graduate School of Economics - Getulio Vargas Foundation (EPGE/FGV) - Brazil**  
\* Fields: Applied Economics and Econometrics

**2013-2014**    **Visiting Graduate Student - Economics Department - University of Chicago - USA**  
\* Accomplishment: Brazilian government 1 year full scholarship (CAPES)

**2010-2012**    **M.A. in Economics - Graduate School of Economics - Getulio Vargas Foundation (EPGE/FGV) - Brazil**

**2005-2009**    **B.A. in Economics - Graduate School of Economics - Getulio Vargas Foundation (EPGE/FGV) - Brazil**  
\* Accomplishment: Highest Economics GPA in EPGE/FGV history (9.57 / 10)

**2007-2007**    **Visiting Student - Facultad de Economía y Empresa - Universidad de Salamanca (USAL) - Spain**

## Skills, Languages, Community

### ■ Skills

**R:**

- Data wrangling, functional programming and visualization with `tidyverse` packages.
- ML models and Econometric models with `tidymodels` packages.
- Monte Carlo studies for econometric performance evaluation.

**Python:**

- ML methods using `sklearn`; visualization with `matplotlib` and `seaborn`.
- Econometric and State Space models with `statsmodels`.

### ■ Languages

Portuguese: Native;   English: Fluent (IELTS: 8.0);   Spanish: Fluent (DELE Superior)

### ■ Community

CISV International - Rio de Janeiro: *Treasurer* (Jan 2016 - Jun 2018)