Werley Cordeiro

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Experience

2022 – present	**Product Analyst**, *Itaú Unibanco*, São Paulo. Growth, Pricing, and Analytics Team – Squad Pricing Data Strategy Team – New Products – Squad Data Insights
2022	**PhD Summer Job**, *Itaú Unibanco Asset Management*, São Paulo. Data Science Team – Quant Analyst – Term Premium in Brazil
2021–2022	**Data Analyst**, *Fundação de Estudos e Pesquisas Sócio-Econômicos*, Florianópolis. New Products Team – Web Scraping and Dashboards
2021	**Research Assistant**, *Instituto de Ensino, Desenvolvimento e Pesquisa*, Brasília. Graduate Research Assistant – Fiscal Policy in Brazil
2018, 2019, 2020	**Undergraduate Teaching Assistant**, *BSc in Economics, UFSC*, Florianópolis. Capital Markets I, Macroeconomics II, Capital Markets II
2013 – 2015	**Undergraduate Research Assistant**, *UFRGS*, Porto Alegre. Stabilization, growth, and economic populism: Studies on the history of economic policy in Brazil
2012 – 2013	**Internship**, *Department of Finance, State of Rio Grande do Sul*, Porto Alegre. Governmental accounting

Technical Skills

R, Python, SQL, Matlab, SAS

RStudio, Spyder, Jupyter, VSCode, Hadoop

Excel, Power BI

Certificates

2023	Practitioner – D&A Foundation. Itaú Unibanco

Education

2019 – 2023	PhD Candidate in Economics, UFSC
2017 – 2019	MSc in Economics, UFSC
2011 – 2016	BSc in Economics, UFRGS

Scholarship & Awards

2019 - 2023	Scholarship for PhD Studies
2017 - 2019	Scholarship for MSc Studies
2012 - 2015	Scholarship for Undergraduate Research Project
2014	Session's Best Presentation Award

Publications

2021	"Marriage, quarrels, and lovemaking". Studies in Microeconomics.
2021	"Dynamic-Nelson-Siegel-Svensson-Kalman-Filter" Package. The Python Package Index.

2021 "GBcurves": Yield Curves of Brazil, China, and Russia. The Comprehensive R Archive Network.

Conferences

2022 44th Meeting of the Brazilian Econometric Society – SBE

2022 50º Encontro Nacional de Economia – ANPEC

2022 XXII Meetings of the Brazilian Finance Society – SBFin

2021 XXI Meetings of the Brazilian Finance Society – SBFin

2019 4th International Workshop in Financial Econometrics

2019 41st Meetings of the Brazilian Econometric Society – SBE

2019 XIX Meetings of the Brazilian Finance Society – SBFin

Working Papers

"Term Premium in Brazil", with João Caldeira

"Forecasting the Yield Curves Using Macroeconomics Expectations and Time-Varying Volatility", with João Caldeira and Guilherme Moura

"Direction-of-Change Yield Curves Forecasts with DNS Model and Time-Varying Volatility", with João Caldeira and André Santos

"Financial stress and Fiscal Policy in Brazil", with Roberta Wichmann and João Caldeira

"The Factor-Augmented Nelson-Siegel Model with Backward-Looking Macroeconomics Variables and Time-Varying Parameters: Forecasting the Yield Curve in the US", with João Caldeira and André Santos