# 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 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