Werley Cordeiro

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in werley-cordeiro

Experience

2024 –	**Economist**, Sicredi Asset Management, Porto Alegre.
2022 – 2024	**Data Analyst**, Itaú Unibanco, São Paulo.
2022	**Research Intern**, Itaú Asset Management, São Paulo.
2021 – 2022	**Data Analyst**, Fundação de Estudos e Pesquisas Socioeconômicas, Florianópolis.
2021	**Economic Research Assistant**, Instituto de Ensino, Desenvolvimento e Pesquisa, Brasília.
2018 – 2020	**Teaching Assistant**, UFSC, Florianópolis.
2013 – 2015	**Economic Research Assistant**, UFRGS, Porto Alegre.

Technical Skills

R, Python, Excel, SQL, SAS, Hadoop, AWS-Athena, Latex

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

2019 – 2023	Scholarship for PhD Studies, CAPES
2017 – 2019	Scholarship for MSc Studies, CAPES
2012 – 2015	Scholarship for Undergraduate Research Project, CNPq

Selected Publications

2024	"Forecasting the yield curve: the role of time-varying decay parameters, conditional heteroscedasticity, and macro factors." **Journal of Time Series Analysis.** *With Esther Ruiz Ortega, João F. Caldeira, and André A. P. Santos.*
2021	Python library: "Dynamic-Nelson-Siegel-Svensson Model with Kalman Filter"

Activities

2024	Finance Hub - Insper
2024	Macro-Finance Study Group - UFSC