

Werley Cordeiro

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Experience

- 2022 – 2024 **Data Analyst**, Itaú Unibanco, São Paulo.
- 2022 **Quant Analyst (PhD Summer Job)**, 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 Additional and Time-Varying Decay Parameters, Conditional Heteroscedasticity, and Macro-Economic Factors.” **Accepted for publication, Journal of Time Series Analysis.** *With Esther Ruiz Ortega, João Caldeira, and André Portela Santos.*
- 2021 Python library: “Dynamic-Nelson-Siegel-Svensson Model with Kalman Filter”

Activities

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