

# Werley Cordeiro

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🌐 [werleycordeiro.github.io](https://werleycordeiro.github.io)

## Experience

- 2022 – 2024 **Data Analyst**, Itaú Unibanco, São Paulo.
- 2022 **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

## Job Market Paper

"Forecasting the Yield Curve: The Role of Additional and Time-Varying Decay Parameters, Conditional Heteroscedasticity, and Macro-Economic Factors." **R&R Journal of Time Series Analysis**. with *Esther Ruiz Ortega, João Caldeira, and André Portela Santos*.

## Selected Presentations

- 2024 (Forthcoming) 16th Annual SoFiE Meeting
- 2023 45th Meeting of the Brazilian Econometric Society
- 2022 50<sup>o</sup> Encontro Nacional de Economia
- 2021 XXI Meetings of the Brazilian Finance Society
- 2019 4th International Workshop in Financial Econometrics

## Publications

- 2021 Python library: "Dynamic Nelson-Siegel-Svensson Model with Kalman Filter"
- 2021 R library: "GBcurves: Yield Curves of Brazil, China, and Russia"
- 2021 "Marriage, quarrels, and lovemaking." *Studies in Microeconomics*, with *Sergio Silva*.

## Activities

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