

CAIO VIGO PEREIRA

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EDUCATION	Ph.D. in Economics 2021 University of Kansas <i>Graduate Certificate in Data Science</i> <i>Graduate Certificate in Applied Mathematics</i>
	M.A., Economics 2018 University of Kansas
	M.Sc., Applied Economics 2016 University of São Paulo
	B.Sc., Economics 2011 University of São Paulo

RESEARCH INTERESTS Financial Economics, Asset Pricing, Macro-Finance, Financial Econometrics, Statistical and Machine Learning Methods

PUBLICATIONS Portfolio Efficiency Tests with Conditioning Information - Comparing GMM and GEL Estimators
[Entropy \(Entropy-Based Methods for Finance and Risk Management\)](#), 2022 (with *Laurini, M. P.*)
Portfolio Efficiency with High-Dimensional Data as Conditioning Information
[International Review of Financial Analysis](#), 2021
Exchange Rates in South America's Emerging Markets
[Cambridge Elements in the Economics of Emerging Markets](#), 2020 (with *Molinas Sosa, L.*)

WORKING PAPERS A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in the US
[*Job Market Paper*]

↳ Paper Awards: | *Best Overall Paper at the 7th IYFS Conference*
 | *Notable Graduate Student Paper at the 57th MVEA Conference*

Identifying Short-Lived Signals in Intraday Foreign Exchange Returns
(with *Adams, A.*)

PRESENTATIONS **2021:** Bank of Spain, Freddie Mac, Bank of Lithuania, Federal Reserve of Richmond, Simpson College, 37th International Conference of the French Finance Association (AFFI), 41st International Symposium on Forecasting, 7th International Young Finance Scholar's (IYFS) Conference, 61st Southern Finance Association (SFA) 2021 Annual Meeting.

2020: 84th Midwest Economics Association Annual Meeting*, Perspectives on Analytical Research - University of Kansas, XX Brazilian Finance Meeting, Ph.D.-EVS, 2020 Financial Management Association (FMA) Doctoral Student Consortium, 90th Southern Economic Association (SEA), 57th Missouri Valley Economic Association (MVEA), 42nd Meeting of the Brazilian Econometric Society, University of Kansas Economics Department Seminars, Kansas State University Economics Seminars.

2019: 56th Missouri Valley Economic Association (MVEA), University of Kansas Economics Departmental Seminar.

2018 and earlier: XVI Brazilian Finance Meeting, 38th Meeting of the Brazilian Econometric Society[‡].

([‡]by coauthor, *canceled due to the pandemic)

SERVICES	Refereeing - <i>Journal of Management Science and Engineering</i> - <i>Brazilian Finance Review</i>
	Academic Services Graduate Student Representative <i>Department of Economics, University of Kansas</i>

TEACHING
EXPERIENCE

Instructor <i>Department of Economics, University of Kansas</i>	August 2018 - May 2020 📍 Lawrence, KS - USA
· Introduction to Econometrics - Spring 2020 † Fall 2019 [4.53/5] Summer 2019 [4.77/5] Spring 2019 [4.43/5] Fall 2018 [4.63/5]	
· Intermediate Macroeconomics - Spring 2018 [4.71/5]	
Graduate Teaching Assistant <i>Department of Economics, University of Kansas</i>	August 2016 - May 2021 📍 Lawrence, KS - USA
· Statistics and Data Analysis - Fall 2020, Spring 2021	
· Principles of Microeconomics - Fall 2016, Fall 2017	
· Principles of Macroeconomics - Spring 2017	
Graduate Teaching Assistant <i>Department of Economics, University of São Paulo</i>	February 2015 - July 2015 📍 Ribeirão Preto, SP - Brazil
· Econometrics († due to the pandemic, a custom survey without a numeric scale was used for teaching evaluation.)	

SKILLS

Expertise: R, Python, SQL, Stata, VBA, L^AT_EX
Experience: Spark, Bash (UNIX Shell), SLURM, git, Matlab, EViews, Julia, C++

PROFESSIONAL
EXPERIENCE

Quantitative Model Developer <i>cQuant.io</i>	2021-Present
Funds Analyst <i>Patria Investments</i>	2012-2013
Financial Planning Analyst <i>Kraft Foods / Mondelez International</i>	2011-2012

HONORS,
AWARDS &
GRANTS

Best Overall Paper <i>7th International Young Finance Scholar's (IYFS) Conference</i>	2021
Notable Graduate Student Paper <i>Missouri Valley Economic Association (MVEA)</i>	2021
Graduate Studies Summer Research Award <i>University of Kansas</i>	2020
Nomination for the Outstanding GTA Award (Teaching Excellence) <i>University of Kansas</i>	2020
Shu Wu Memorial Scholarship <i>University of Kansas</i>	2020
Graduate Scholarly Presentation Travel Fund <i>University of Kansas</i>	2020
Summer Research Scholarship <i>University of Kansas</i>	2017 & 2018
Full scholarship for Master's Studies <i>Coordination for the Improvement of Higher Education Personnel (CAPES)</i>	2014 - 2015
Fellowship - Research Project <i>National Council for Scientific and Technological Development (CNPq)</i>	2008 - 2009

OTHER
INFORMATION

English - Fluent | **Portuguese** - Native | **Spanish** - Intermediate | **French** - Basic
 Citizenship: Brazilian | U.S. Permanent Resident (Green Card holder)
