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EDUCATION

Ph.D. Dept. of Economics, Univ. of Illinois at Urbana-Champaign. USA (May-2003)

Defense Committee: Roger Koenker (Chair), Zhijie Xiao (Adviser), Anil Bera, Soyoung Kim.

M.A. EPGE, Fundação Getulio Vargas (1997) - Brazil

B.A. Dept. de Economia, UFPB, Campus-I (1995) - Brazil

PERSONAL

Marital Status: Married

Citizenship: Brazilian

RESEARCH INTERESTS

- Time Series, Forecasting, Quantile Regression, Empirical Macroeconomics.

TEACHING EXPERIENCE IN THE UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

- Econometric Analysis (Econ 507) – Core Course, Ph.D. Level, Spring 2008
- Time Series Econometrics (Econ 576) – Ph.D. Level, Fall 2007-2008
- Introduction to Applied Econometrics (Econ471) – Undergraduate Level, Fall 2007-2008
- Microeconomics (econ102) - Undergraduate Level, 2000- 2002
- Macroeconomics (econ103) - Undergraduate Level, 2000-2002.

TEACHING EXPERIENCE AT GETULIO VARGAS FOUNDATION

- Time series - Graduate level, 2003-2006.
- Panel Data and Cross Section Econometrics - Graduate Level, 2003-2004
- Statistics II - Graduate Level, 2003-2006.
- Statistics - Graduate Level, 2003-2006.
- Econometrics - Undergraduate Level, 2003-2006.

I advised 13 Students (3PhD's, 8 Master's and 2 Undergraduates) during my stay in Getulio Vargas Foundation.

EMPLOYMENT

- Visiting Assistant Professor, Dept. of Economics, University of Illinois at Urbana-Champaign (from June 2007 to December 2008)
- Full Time Assistant Professor at Getulio Vargas Foundation (Since Jun./2003)
- Lecturer (part time), Dept. Economics, Univ. of Illinois at Urbana-Champaign (summer term, 2001 and 2002)
- Summer associate, Credit Suisse First Boston, New York, summer 2000.

Papers in Refereed Journals

1. *Evaluating VaR Models via Quantile Regression (with Oliver Linton and Wagner Gaglianone). Revise and resubmit at Journal of Business Economics and Statistics (JBES) (second round)*
2. "Local Persistence and the PPP Hypothesis" (with Soyoung Kim). Revised and Resubmit at *Journal of International Money and Finance (third round)*
3. "A Panel Data Approach to Economic Forecasting: the bias-corrected average forecast" (with Joao V. Issler). Forthcoming in *Journal of Econometrics*.
4. "Debt Ceiling and Fiscal Sustainability in Brazil: a quantile autoregression approach" (with Wagner Gaglianone and Raquel Sampaio. *Journal of Development Economics, Vol. 86, pp. 313-335, 2008.*
5. "Further Investigation of the Uncertain Trend in US DGP" (with Jaime Filho). *Applied Economics, Vol. 40, pp. 1207-1212, 2008.*
6. "Testing Covariance Stationarity" (with Zhijie Xiao). *Econometric Reviews. Vol.26, pp.643-667, 2007.*
7. "Comparing Value-at-Risk Methodologies" (with Breno Neri). *Brazilian Review of Econometrics, vol. 27, n. 1, pp. 1-25, May-2007.*
8. "Do Shocks Last Forever? Local Persistence in Economic Time Series" (with Zhijie Xiao). *Journal of Macroeconomics, vol. 29, pp. 103-122, 2007.*
9. "Omitted Asymmetric Persistence and Conditional Heteroskedasticity" (with Breno Neri). *Economics Bulletin. vol. 3, n.5, pp. 1-6, 2006.*
10. "Public Debt Sustainability and Endogenous Seignorage in Brazil: Time Series Evidence" (with Joao V. Issler). *Journal of Development Economics, vol. 62, pp. 131-147, 2000.*

Papers in Refereed Journals (In Portuguese)

1. "Dinamica Não-Linear e a Sustentabilidade da Divida Publica Brasileira" (with Andrei Simonassi). Published in: *Pesquisa e Planejamento Economico, vol. 35, n.2, pp. 1-20, 2005.*
2. "Como se Equilibra o Orçamento do Governo do Brasil?" (with João V. Issler). Published in: *Pesquisa e Planejamento Economico, vol. 27, n. 3, pp. 519-540, 1997.*

Working Papers

1. A quantile regression approach to Fan Charts. (with Wagner Gaglianone)
2. Testing Strict Stationarity (with Breno Neri)

AWARDS

“Hans J. Brems Award” for the best academic article, department of economics, University of Illinois at Urbana-Champaign, 2000.

OTHER ACTIVITIES

1. Referee for Annals of Finance, Journal of Mathematical Economics, Journal of Econometrics, Econometric Reviews, Computational and Data Analysis, Empirical Economics, Applied Economics, Brazilian Journal of Probability and Statistics, Economics Bulletin, Brazilian Review of Econometrics, Revista Brasileira de Economia, Pesquisa e Planejamento Econômico, Economia Aplicada.
2. Organizer of the Econometrics in Rio conference, July 2006.

REFERENCES

1. Roger Koenker. Department of Economics, University of Illinois, Champaign, IL 61820.
Email: rkoenker@uiuc.edu, vox: 217-333-4558, url: www.econ.uiuc.edu/~roger, fax: 217-244-6678.
2. Oliver Linton, Department of Economics, London School of Economics, Houghton Street, London WC2A 2AE, United Kingdom (e-mail: o.linton@lse.ac.uk), tel: +44(0)20-7955-7864
3. Zhijie Xiao. Department of Economics, Boston College Chestnut Hill, MA 02467 USA.
e-mail: xiaoz@bc.edu. tel: 617.552. 1709, fax: 617.552.2308.
4. Ted Juhl. Department of Economics, the University of Kansas, 415 Snow Hall, Lawrence, KS 66045.
Email: juhl@ku.edu. Tel: (785) 864-2849.