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Personal Details

- **Date of birth**: January 2^{nd}, 1981.
- **Citzenship**: Brazilian.
- **Gender**: Male.
- **Marital Status**: Married.

Education

- **Christian-Albrechts-Universität zu Kiel**, Germany.
  PhD in Economics (*Dr. rer. pol.*), October 2005 - January 2010.
  Dissertation title: Efficient Importance Sampling in Applied Econometrics.
  Supervisor: Prof. Dr. Roman Liesenfeld.
- **Federal University of Rio Grande do Sul**, Brazil.
  M.Sc. in Economics, March 2003 - March 2005.
- **Pontifical Catholic University of Minas Gerais**, Brazil.
  B.Sc. in Economics, February 1999 - December 2002.

Employment

- **Professor**, Universidade Federal de Santa Catarina (since February 2011).
- **Assistant Professor**, Vrije Universiteit Amsterdam (January 2010 - January 2011).
- **Research Assistant**, Christian-Albrechts-Universität zu Kiel (July 2006 - June 2009).
  Project: "Lineare und nichtlineare Panelmodelle mit verallgemeinerter Fehlertermstruktur und ihre Anwendung bei der Analyse von Leistungsbilanzsalden". Funded by the Deutsche Forschungsgemeinschaft.
- **Lecturer**, Pontifical Catholic University of Minas Gerais (February 2005 - July 2005)

Research Fields

- **Econometrics, Time Series, State Space Models, Empirical Economics.**

Membership

- **Econometric Society, International Institute of Forecasters.**

Ongoing Research Projects and Grants

- **State Space Models in Economics and Finance.** This is an umbrella research project linked to a fellowship from the Brazilian National Research Council (CNPq), which started in April 2014 and was extended to March 2020 in April 2017 (grant # 302865/2016-0). The goal of this research project is to use state space models to tackle open empirical questions in economics and finance, as well as to develop estimation methods for possibly nonlinear and non-Gaussian state space models.

- **Multivariate Stochastic Volatility Models.** This is a research project financed by the CNPq (grant # 424942/2016-0, duration: June 2017 - May 2020). Its objective is to investigate classical and Bayesian estimation methods for multivariate stochastic volatility models that could be used in large dimensional applications. One output of this ongoing project is the working paper "Forecasting Large Stochastic Covariance Matrices", which is submitted to the International Journal of Forecasting.

Past Research Grants

- **CNPq** Research fellowship # 308346/2013-0, "State Space Models in Economics and Finance" (April 2014 - March 2017).
- **CNPq** Research grant # 408983/2013-2, "Monte Carlo Methods in Econometrics" (December 2013 - December 2015).
- **CNPq** Research grant # 475230/2012-4, "Estimation of Nonlinear Models for Inflation" (June 2013 - June 2016).
- **IPEA** Research grant # 033/2013, "Public Investment and Fiscal Stimulus in a DSGE model for Brazil" (June 2013-May 2014).
- **DAAD** Doctoral scholarship (April 2006 - December 2009).

PhD Thesis Supervision

- **Geoffrey Steeves**, 2014.
- **Diogo Signor**, ongoing.
- **Denise Manfredini**, ongoing.

Refereeing

- **Academic Journals:** Automatica, Computational Statistics, Econometrics, Economic Modelling, Emerging Markets Review, Empirical Economics, Journal of Economic Dynamics & Control, Physica A, Scandinavian Journal of Statistics.
- **Funding Agencies:** CNPq, CAPES, FAPESC.

Teaching Experience

- **Econometrics I**, in the Economics Ph.D. program at UFSC.
- **Bayesian Econometrics**, in the Economics Ph.D. program at UFSC.
- **Computational Methods**, in the Economics Ph.D. program at UFSC.
- **Macroeconomics II**, in the Economics Ph.D. program at UFSC.
- **Introduction to Economics**, in the Economics Bachelor program at UFSC.
- **Mathematics for Economists**, in the Economics Bachelor program at UFSC.
- **Time Series Econometrics**, in the Economics Bachelor program at UFSC.

Languages

- **Portuguese**: Native speaker.
- **English**: Fluent. Certificate of Advanced English from the University of Cambridge.
- **German**: Intermediate. Basic, intermediate and advanced courses at CAU Kiel.
- **Spanish**: Fair. Basic courses.
- **Dutch**: Basic. Introductory course.