Curriculum Vitae

Marcelo C. Medeiros

Address

Department of Economics
The University of Illinois at Urbana-Champaign
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Personal Data

Date of birth: May 28, 1974
Place of birth: Rio de Janeiro
Citizenship: Brazilian
Marital status: Married, three children

Education

03/1998–08/2000   PhD in Electrical Engineering: Statistics, Optimization, and Control Theory.
Pontifical Catholic University of Rio de Janeiro

03/1997–03/1998   MSc in Electrical Engineering: Statistics, Optimization, and Control Theory.
Pontifical Catholic University of Rio de Janeiro

03/1992–12/1996   BA in Electrical Engineering: Statistics, Optimization, and Control Theory.
Pontifical Catholic University of Rio de Janeiro

RESEARCH INTERESTS

Econometric theory, financial econometrics, estimation and forecasting in data-rich environment (Big Data), Machine Learning, causal inference.

ACADEMIC POSITIONS

01/2023–present	Jorge Paulo Lemann Professor of Economics Department of Economics University of Illinois at Urbana-Champaign
08/2023–present	Assistant Head of Faculty Development Department of Economics University of Illinois at Urbana-Champaign
01/2023–present	Affiliated Professor Lemann Center for Brazilian Studies University of Illinois at Urbana-Champaign
08/2023–present	Affiliated Professor Department of Finance Gies College of Business University of Illinois at Urbana-Champaign
11/2020–12/2022	Professor Department of Economics Pontifical Catholic University of Rio de Janeiro
10/2008–10/2020	Associate Professor Department of Economics Pontifical Catholic University of Rio de Janeiro
10/2002–09/2008	Assistant Professor (tenured) Department of Economics Pontifical Catholic University of Rio de Janeiro
10/2001–09/2002	Assistant Professor Department of Economics Pontifical Catholic University of Rio de Janeiro
10/2000–09/2001	Visiting Assistant Professor Department of Economics Pontifical Catholic University of Rio de Janeiro

03/1998–06/1999 Lecturer
Department of Computer Science
Veiga de Almeida University, Rio de Janeiro

VISITING, TEMPORARY AND ADMINISTRATIVE POSITIONS

03/2020–03/2022 Co-Coordinator
Covid19Analytics Project
www.covid19analytics.com.br

01/2016–12/2021 Director
NASDA@PUC-Rio and Digital Lab (D-Lab) — PUC-Rio/Lojas Americanas S.A.
Pontifical Catholic University of Rio de Janeiro
www.nasda.ccs.puc-rio.br

01/2014–12/2021 Head of the Masters Programme in Macroeconomics and Finance
Department of Economics
Pontifical Catholic University of Rio de Janeiro

01/2013–12/2020 Head of undergraduate studies
Department of Economics
Pontifical Catholic University of Rio de Janeiro

08/2013–07/2015 Board of Directors
Brazilian Finance Association

08/2011–07/2013 Vice-President
Brazilian Finance Association

01/2022–07/2022 Visiting Professor and Visiting Research Scholar
Department of Economics
Princeton University, Princeton, NJ, USA.

02/2021–07/2021 Visiting Professor
Department of Economics
Princeton University, Princeton, NJ, USA.

02/2020–03/2020 Visiting Professor
Department of Economics
Princeton University, Princeton, NJ, USA.

01/2019–07/2019 Visiting Professor
Department of Economics
Princeton University, Princeton, NJ, USA.

10/2018	Visiting Professor Pamplin College of Business Virginia Tech, Blacksburg, VA, USA.
10/2018	Visiting Professor Department of Economics University of North Carolina at Chapel Hill, NC, USA.
05/2018	Visiting Professor CREATES – Center for Research in Econometric Analysis of Time Series University of Aarhus, Aarhus, Denmark.
03/2018	Visiting Professor Department of Economics and Bendheim Center for Finance Princeton University, Princeton, NJ, USA.
09/2016	Visiting Professor Department of Economics Duke University, USA
03/2016	Visiting Professor Department of Economics Ohio State University, USA
10/2014	Visiting Professor Department of Economics City University of Hong Kong, Hong Kong
09/2013	Visiting Professor Department of Economics Duke University, USA
09/2013	Visiting Professor Department of Economics North Carolina State University, USA
05/2012–07/2012	Visiting Professor CREATES – Center for Research in Econometric Analysis of Time Series University of Aarhus, Aarhus, Denmark
06/2010	Visiting Professor Department of Economics Universidad de Chile, Santiago, Chile
08/2009–09/2009	Visiting Professor Department of Economics University of Canterbury, Christchurch, New Zealand

07/2009	Visiting Professor Department of Economics Universidade Nova de Lisboa, Portugal
01/2009–02/2009	Visiting Professor Department of Economics Queen Mary University of London, UK
01/2009	Visiting Professor Econometric Institute Erasmus University, Rotterdam, The Netherlands
07/2007	Visiting Professor Faculty of Economics Chiang Mai University, Thailand
07/2007	Visiting Professor Department of Statistics and Actuarial Science The University of Hong Kong
06/2007	Visiting Professor Risk Management Institute National University of Singapore
06/2007	Visiting Professor Department of Economics and Department of Mathematics and Statistics University of Canterbury, Christchurch, New Zealand
04/2006	Visiting Professor Econometric Institute Erasmus University, Rotterdam, The Netherlands.
09/2005–10/2005	Visiting Professor School of Economics and Commerce University of Western Australia, Perth, Australia
09/2005	Visiting Professor Department of Economics University of Canterbury, Christchurch, New Zealand
07/2003	Visiting Professor Learning Systems Group California Institute of Technology
08/2003 – 09/2003	Visiting Professor Department of Economic Statistics Stockholm School of Economics

08/2001	Visiting Professor
	Department of Economic Statistics
	Stockholm School of Economics
06/1999–07/2000	Visiting graduate student
	Department of Economic Statistics
	Stockholm School of Economics
01/1999–02/1999	Visiting Researcher
	Algorithms and Optimization Research Department
	Information Sciences Research Center
	AT&T Research - Shannon Laboratory, Madison, New Jersey.

EDITORIAL DUTIES

07/2023 – present Associate Editor for the *Quarterly Review of Economics and Finance*.

01/2023 – present Associate Editor for the *Journal of the American Statistical Association (Theory and Methods)*.

08/2019 – present Associate Editor for the *Journal of Financial Econometrics*.

01/2019 – present Associate Editor for the *Journal of Business and Economic Statistics*.

09/2010 – 12/2022 Associate Editor for the *Journal of the Japan Statistical Society*.

01/2007 – 07/2022 Member of the editorial board of the *Annals Financial Economics*.

04/2006 – 06/2022 Associate Editor for *Econometric Reviews*.

07/2015 – 02/2021 Associate Editor for *International Journal of Forecasting*.

07/2013 – 01/2018 Member of the editorial board of *Econometrics*.

01/2010 – 12/2013 Associate Editor for the *Journal of Economic Surveys*.

08/2005 – 06/2010 Associate Editor for the *Brazilian Review of Economics* (*Revista Brasileira de Economia*).

01/2006 – 08/2010 Associate Editor for the *Brazilian Review of Finance* (*Revista Brasileira de Finanças*).

01/2009 – 12/2010 Associate Editor for *Mathematics and Computers in Simulations*.

HONORS, PRIZES AND GRANTS

1. Elected fellow of the Society of Financial Econometrics (2022).

2. *Diploma de Mérito - Medalha Dom Helder Câmara*, PUC-Rio (2021).

3. Econometric Reviews' Editorial Fellow (2018).

4. Econometric Reviews' Scholar (2018).

5. Simonsen Lecturer, Econometric Society (2018).

6. CNPq scholarship level 1B (2022-2025).

7. CNPq scholarship level 1C (2013-2021).

8. CNPq scholarship level 1D (2005-2012).

9. CNPq scholarship level 2 (2001-2004).

10. *Cientista do Nosso Estado Scholarship*, FAPERJ (2015-2018)

11. Several grants from CNPq from 2000 until 2022.

PUBLICATIONS

Monographs and Edited Special Issues

1. Special issue of *Quarterly Review of Economics and Finance* on "Recent Trends in Financial Econometrics" (in preparation). Co-edited with Caio Almeida and Marcelo Fernandes.

2. Special issue of *Econometric Reviews* on "Model Selection and Shrinkage" (2016). Co-edited with Mehmet Caner.

3. Special issue of *Econometric Reviews* on "The Link Between Statistical Learning Theory and Econometrics: Applications in Economics, Finance, and Marketing" (2010). Co-edited with Essie Maasoumi.

4. *Multiple-Regime Time-Series Models: Thresholds, Smooth Transitions, and Neural Networks* (2000), **Ph.D. Thesis**, PUC-Rio.
Supervisor: Álvaro de Lima Veiga Filho

5. *A Hybrid Linear-Neural Model for Time Series Analysis and Forecasting* (1998), **Masters Dissertation**, PUC-Rio.
Supervisor: Álvaro de Lima Veiga Filho

Book Chapters

1. Medeiros, Marcelo C. (2022). *Forecasting with Machine Learning Methods*. **Econometrics with Machine Learning**. Felix Chan and Lászlo Mátyás (eds.). Springer, 111–149.

2. Kock, Anders B., Marcelo C. Medeiros, and Gabriel F.R. Vasconcelos (2020). *Penalized Time Series Regression*. **Macroeconomic Forecasting in the Era of Big Data**. Peter Fukely (eds.). Springer, 183–228.

3. Burity, Priscilla, Marcelo C. Medeiros, and Luciano Vereda (2014). *A Term Structure Model for Defaultable European Sovereign Bonds*. **Developments in Macro-Finance Yield Curve Modelling**. Jagjit S. Chadha, Alain C. J. Durre, Michael A. S. Joyce, and Lucio Sarno (eds.). Cambridge University Press, 457–503.

4. Medeiros, Marcelo C. and Eduardo Mendes (2014). *Penalized Estimation of Semi-Parametric Additive Time-Series Models*. **Essays in Nonlinear Time Series Econometrics**. Niels Haldrup, Mika Meitz, and Pentti Saikkonen (eds.). Oxford University Press, 215–237.

5. Lee, Tae-Hwy, Eric Hillebrand, and Marcelo C. Medeiros (2014). *Bagging Constrained Equity Premium Predictors*. **Essays in Nonlinear Time Series Econometrics**. Niels Haldrup, Mika Meitz, and Pentti Saikkonen (eds.). Oxford University Press, 330–356.

6. Hillebrand, Eric and Marcelo C. Medeiros (2008). *Estimating and Forecasting GARCH Models in The Presence of Structural Breaks and Regime Switches*. **Forecasting in The Presence of Structural Breaks and Model Uncertainty**. Mark Wohar and David Rapach (eds.). Emerald, 303–328.

7. Medeiros, Marcelo C., Álvaro Veiga, Cristiano Fernandes and Fabiano Oliveira (1999). *Extensions of the CAPM*. **Computation in Economics, Finance and Engineering: Economic Systems**. S. Holly and S. A. Greenblatt (eds.). Elsevier Science.

8. Veiga, Álvaro, Marcelo C. Medeiros and Cristiano Fernandes (1998). *State Space ARCH: Forecasting Volatility with a Stochastic Coefficient Model*. **Decision Technologies for Computational Finance: Advances for Computational Management Science**. A. P. Refenes, A. N. Burges and J. E. Moody (eds.). Kluwer Academic Publishers, 267–274.

Introductions, Comments, and Short Papers

1. Caner, Mehmet and Marcelo C. Medeiros (2016). *Model Selection and Shrinkage: An Overview*. **Econometric Reviews**, 35, 1343–1346.

2. Maasoumi, Esfandiar and Marcelo C. Medeiros (2010). *The Link Between Statistical Learning Theory and Econometrics: Applications in Economics, Finance, and Marketing*. **Econometric Reviews**, 25 470–475.

International Journal Publications

1. Alves, Rafael, Diego S. Brito, Marcelo C. Medeiros and Ruy M. Ribeiro (2023+). *Forecasting Large Realized Covariance Matrices: The Benefits of Factor Models and Shrinkage.* **Journal of Financial Econometrics**, forthcoming.

2. Fan, Jianqing, Ricardo P. Masini and Marcelo C. Medeiros (2023). *Bridging Sparse and Factor Models.* **Annals of Statistics**, 51, 1692–1717.

3. Collazos, Julian, Ronaldo Dias, and Marcelo C. Medeiros (2023). *Modeling the Evolution of Deaths from Infectious Diseases with Functional Data Models: The Case of COVID-19 in Brazil.* **Statistics in Medicine**, 42, 993–1012.

4. Caner, Mehmet, Marcelo C. Medeiros, and Gabriel Vasconcelos (2023). *Sharpe Ratio Analysis in High Dimensions: Residual-Based Nodewise Regression in Factor Models.* **Journal of Econometrics**, 235, 393–417.

5. Masini, Ricardo P., Eduardo F. Mendes, and Marcelo C. Medeiros (2023). *Machine Learning Advances for Time Series Forecasting.* **Journal of Economic Surveys**, 37, 76–111.

6. Johnson, James A., Marcelo C. Medeiros and Bradley S. Paye (2022). *Jumps in Stock Prices: New Insights from Old Data.* **Journal of Financial Markets**, 60, 100708.

7. Bollerslev, Tim, Marcelo C. Medeiros, Andrew Patton, and Rogier Quaedvlieg (2022). *From Zero to Hero: Realized Partial (Co)Variances.* **Journal of Econometrics** 231, 348–360.

8. Masini, Ricardo P., Marcelo C. Medeiros and Eduardo F. Mendes (2022). *Regularized Estimation of High-Dimensional Vector AutoRegressions with Weakly Dependent Innovations.* **Journal of Time Series Analysis**, 43, 532–557.

9. Medeiros, Marcelo C., Alexandre Street, Davi M. Valladão, Gabriel Vasconcelos and Eduardo Zilberman (2022). *Short-Term Covid-19 Forecast for Latecomers.* **International Journal of Forecasting**, 38, 467–488.

10. Fan, Jianqing, Ricardo P. Masini, and Marcelo C. Medeiros (2022). *Do We Exploit all Information for Counterfactual Analysis? Benefits of Factor Models and Idiosyncratic Correction.* **Journal of the American Statistical Association**, 117, 574–590.

11. Masini, Ricardo P. and Marcelo C. Medeiros (2022). *Counterfactual Analysis and Inference with Nonstationary Data.* **Journal of Business and Economic Statistics**, 40, 227–239.

12. Masini, Ricardo P. and Marcelo C. Medeiros (2021). *Counterfactual Analysis with Artificial Controls: Inference, High-Dimensions and Nonstationarity.* **Journal of the American Statistical Association**, 116, 1773–1788.

13. Medeiros, Marcelo C., Gabriel F. Vasconcelos, Alvaro Veiga and Eduardo Zilberman (2021). *Forecasting Inflation in a Data-Rich Environment: The Benefits of Machine Learning Methods.* **Journal of Business and Economic Statistics**, 39, 98–119.

14. Kappe, Elco, Wayne DeSarbo and Marcelo C. Medeiros (2020). *A Smooth Transition Finite Mixture Model for Accommodating Unobserved Heterogeneity*. **Journal of Business and Economic Statistics**, 38, 580–592.

15. Carvalho, Carlos V., Ricardo P. Masini and Marcelo C. Medeiros (2018). *ArCo: An Artificial Counterfactual Approach for High-Dimensional Panel Time-Series Data.* **Journal of Econometrics**, 207, 352–380.

16. Fonseca, Yuri R., Ricardo P. Masini, Marcelo C. Medeiros and Gabriel F. R. Vasconcelos (2018). *ArCo: An R package to Estimate Artificial Counterfactuals*. **The R Journal**, 10, 91–108.

17. Medeiros, Marcelo C. and Eduardo F. Mendes (2017). *Adaptive Lasso estimation for ARDL models with GARCH innovations*. **Econometric Reviews**, 36, 622–637.

18. Garcia, Márcio, Marcelo C. Medeiros and Gabriel Vasconcelos (2017). *Real-Time Inflation Forecasting with High-Dimensional Models: The Case of Brazil.* **International Journal of Forecasting**, 33, 679–693.

19. Callot, Laurent, Anders B. Kock and Marcelo C. Medeiros (2017). *Modeling and Forecasting Large Realized Covariance Matrices and Portfolio Choice.* **Journal of Applied Econometrics**, 32, 140–158.

20. Berriel, T.C., Marcelo C. Medeiros and Marcelo Sena (2016). *Instrument Selection for Estimation of a Forward-Looking Phillips Curve*. **Economics Letters**, 145, 123–125.

21. Fernandes, Marcelo, Marcelo C. Medeiros, and Alvaro Veiga (2016). *A (semi-)parametric functional coefficient autoregressive conditional duration model.* **Econometric Reviews**, 35, 1221–1250.

22. Medeiros, Marcelo C. and Gabriel Vasconcelos (2016). *Forecasting Macroeconomic Variables in Data-Rich Environments*. **Economics Letters**, 138, 50–52.

23. Hillebrand, Eric and Marcelo C. Medeiros (2016). *Asymmetries, Breaks, and Long-Range Dependence*. **Journal of Business and Economic Statistics**, 34, 23–41.

24. Medeiros, Marcelo C. and Eduardo F. Mendes (2016). *ℓ_1-Regularization of High-dimensional Time-Series Models with Non-Gaussian and Heteroskedastic Innovations*. (This is an updated and major revised version of the manuscript "Estimating High-Dimensional Time Series Models" and "ℓ_1-Regularization of High-dimensional Time-Series Models with Flexible Innovations"). **Journal of Econometrics**, 191, 255–271.

25. Fernandes, Marcelo, Marcelo C. Medeiros, and Marcel Scharth (2014). *Modeling and Predicting the CBOE Market Volatility Index*. **Journal of Banking and Finance**, 40, 1–10.

26. Medeiros, Marcelo C., Eduardo Mendes, and Les Oxley (2014). *A Note on Nonlinear Cointegration, Misspecification and Bimodality*. **Econometric Reviews**, 33, 713–731.

27. Hillebrand, Eric, Marcelo C. Medeiros, and Junyue Xu (2013). *Asymptotic Theory for Regressions with Smoothly Changing Parameters*. **Journal of Time Series Econometrics**, 5, 133-162.

28. Asai, Manabu, Michael McAleer and Marcelo C. Medeiros (2012). *Asymmetry and Long Memory in Volatility Modelling*. **Journal of Financial Econometrics**,10, 495–512.

29. Asai, Manabu, Michael McAleer and Marcelo C. Medeiros (2012). *Modelling and Forecasting Noisy Realized Volatility*. **Computational Statistics and Data Analysis**, 56, 217–230.

30. Preve, Daniel and Marcelo C. Medeiros (2011). *Linear Programming-Based Estimators in Simple Linear Regression*. **Journal of Econometrics**,165, 128–136.

31. Areosa, Waldyr, Michael McAleer and Marcelo C. Medeiros (2011). *Moment-Based Estimation of Smooth Transition Regression Models with Endogenous Variables*. **Journal of Econometrics**, 165, 100–111 .

32. Audrino, Francesco and Marcelo C. Medeiros (2011). *Smooth Regimes, Macroeconomic Variables, and Bagging for the Short-Term Interest Rate Process*. **Journal of Applied Econometrics**, 26, 999–1022.

33. McAleer, Michael and Marcelo C. Medeiros (2011). *Forecasting Realized Volatility with Nonlinear Models*. **Journal of Economic Surveys**, 25, 6–18.

34. Hillebrand, Eric and Marcelo C. Medeiros (2010). *Forecasting Realized Volatility Models: The Benefits of Bagging and Nonlinear Specifications*. **Econometric Reviews**, 29, 571–593.

35. Aznarte, José Luis, Marcelo C. Medeiros, and José Manuel Benítez Sánchez (2010). Testing for Remaining Autocorrelation of the Residuals in the Framework of Fuzzy Rule-based Time Series Modelling. **International Journal of Uncertainty, Fuzziness and Knowledge-based Systems**, 18, 371–387.

36. Aznarte, José Luis, Marcelo C. Medeiros, and José Manuel Benítez Sánchez (2010). *Linearity Testing Agains a Fuzzy Rule-Based Model*. **Fuzzy Sets and Systems**, 161, 1836–1851.

37. Scharth, Marcel and Marcelo C. Medeiros (2009). *Asymmetric Effects and Long Memory in the Volatility of Dow Jones Stocks*. **International Journal of Forecasting**, 25, 304–327.

38. Medeiros, Marcelo C. and Álvaro Veiga (2009). *Modeling Multiple Regimes in Financial Volatility with a Flexible Coefficient GARCH Model*. **Econometric Theory**, 25, 117–161.

39. McAleer, Michael, Marcelo C. Medeiros, and Daniel Slottje (2008). *A Neural Network Demand System with Heteroskedastic Errors*. **Journal of Econometrics**, 147, 359–371.

40. Medeiros, Marcelo C., Michael McAleer, Daniel Slottje, Vicente Ramos and Javier Rey-Maquieira (2008). *An Alternative Approach to Estimating Demand: Neural Network Regression with Conditional Volatility for High Frequency Air Passenger Arrivals*. **Journal of Econometrics**, 147, 372–383.

41. Soares, Lacir and Marcelo C. Medeiros (2008). *Modeling and Forecasting Short-Term Electricity Load: A Comparison of Methods with an Application to Brazilian Data*. **International Journal of Forecasting**, 24, 630–644.

42. McAleer, Michael and Marcelo C. Medeiros (2008). *A Multiple Regime Smooth Transition Heterogeneous Autoregressive Model for Long Memory and Asymmetries*. **Journal of Econometrics**, 147, 104–119.

43. Joel C. da Rosa, Alvaro Veiga and Marcelo C. Medeiros (2008). *Tree-Structured Smooth Transition Regression Models*. **Computational Statistics and Data Analysis**, 52, 2469–2488.

44. McAleer, Michael and Marcelo C. Medeiros (2008). *Realized Volatility: A Review*. **Econometric Reviews**, 27, 10–45.

45. Medeiros, Marcelo C., Timo Teräsvirta and Gianluigi Rech (2006). *Building Neural Network Models for Time Series: A Statistical Approach*. **Journal of Forecasting**, 25, 49–75.

46. van Dijk, Dick, Timo Teräsvirta and Marcelo C. Medeiros (2005). *Linear models, smooth transition autoregressions and neural networks for forecasting macroeconomic time series: A reexamination*. **International Journal of Forecasting**, 21, 755-774.

47. Medeiros, Marcelo C. and Álvaro Veiga (2005). *A Flexible Coefficient Smooth Transition Time Series Model*. **IEEE Transactions on Neural Networks**, 16, 97–113.

48. Suarez-Fariñas, Mayte, Carlos E. Pedreira and Marcelo C. Medeiros (2004). *Local-Global Neural Networks: A New Approach for Nonlinear Time Series Modeling*. **Journal of the American Statistical Association**, 99, 1092–1107.

49. Medeiros, Marcelo C., and Álvaro Veiga (2003). *Diagnostic Checking in a Flexible Nonlinear Time Series Model*. **Journal of Time Series Analysis**, 24, 461–482.

50. Medeiros, Marcelo C., Álvaro Veiga and Maurício G. C. Resende (2002). *A Combinatorial Approach to Piecewise Linear Time Series Estimation*. **Journal of Computational and Graphical Statistics**, 11, 1–23.

51. Medeiros, Marcelo C. and Timo Teräsvirta (2001). *Statistical Methods for Modelling Neural Networks*. **Engineering Intelligent Systems**, 9, 227–235.

52. Medeiros, Marcelo C. and Carlos E. Pedreira (2001). *What Are the Effects of Forecasting Linear Time Series with Neural Networks*? **Engineering Intelligent Systems**, 9, 237–242.

53. Medeiros, Marcelo C., Álvaro Veiga and Carlos E. Pedreira (2001). *Modelling Exchange Rates: Smooth Transitions, Neural Networks, and Linear Models*. **IEEE Transactions on Neural Networks**, 12,755–764.

54. Medeiros, Marcelo C., Maurício G. C. Resende and Álvaro Veiga (2001). *Piecewise Linear Time Series Estimation with GRASP*. **Computational Optimization and Applications**, 19, 127–144.

55. Medeiros, Marcelo C. and Álvaro Veiga (2000). *A Hybrid Linear-Neural Model for Time Series Forecasting*. **IEEE Transactions on Neural Networks**, 11, 1402–1412.

56. Medeiros, Marcelo C. and C. M. Chaves (1997). *Universality in Bootstrap and Diffusion Percolation*. **Physica A**, 234, 604–610.

Refereed Brazilian or Local Journal Publications

1. Medeiros, Marcelo, Gabriel F. R. Vasconcelos and Eduardo H. de Freitas (2016). *Forecasting Brazilian Inflation with High-Dimensional Models*. **Brazilian Review of Econometrics**, 36, 223–254.

2. Garcia, Marcio, Marcelo C. Medeiros and Francisco Santos (2016). *The High Frequency Impact of Macroeconomic Announcements in the Brazilian Futures Markets*. **Brazilian Review of Econometrics**, 36, 185–222.

3. Assunção, Juliano, Priscilla Burity and Marcelo C. Medeiros (2015). *Is the Convergence of the Manufacturing Sector Unconditional?*. **EconomiA**, 16, 273–294.

4. Garcia, Marcio, Marcelo C. Medeiros and Francisco Santos (2015). *Price Discovery in Brazilian FX markets*. **Brazilian Review of Econometrics**, 35, 65–94.

5. Assunção, Juliano, Priscilla Burity and Marcelo C. Medeiros (2015). *Unobserved Heterogeneity in Regression Models: A Semiparametric Approach based on Nonlinear Sieves*. **Brazilian Review of Econometrics**, 35, 47–63.

6. Chan, Felix, Michael McAleer and Marcelo C. Medeiros (2015). *Structure and Asymptotic Theory for Nonlinear Models with GARCH errors*. **EconomiA**, 16, 1–21.

7. Garcia, Marcio, Marcelo C. Medeiros and Francisco Santos (2014). *Economic Gains of Realized Volatility in the Brazilian Stock Market*. **Revista Brasileira de Finanças**, 12, 319–349.

8. Medeiros, Marcelo C., Artur M. Passos and Gabriel F. R. Vasconcelos (2014). *Parametric Portfolio Selection: Evaluating and Comparing to Markowitz Portfolios*. **Revista Brasileira de Finanças**, 12, 257–284.

9. Magri, Rafael and Marcelo C. Medeiros (2013). *Nonlinear Error Correction Models with An Application To Commodity Prices*. **Brazilian Review of Econometrics**, 33, 145–170.

10. Areosa, Waldyr and Marcelo C. Medeiros (2007). *Inflation Dynamics in Brazil: The Case of a Small Open Economy*. **Brazilian Review of Econometrics**, 27, 131–166.

11. Chrity, Daniel, Márcio G.P. Garcia and Marcelo C. Medeiros (2006). *Tendenciosidade do Mercado Futuro de Câmbio: Risco Cambial ou Erros Sistemáticos de Previsão?*. **Revista Brasileira de Finanças**, 4, 123–140. (in Portuguese)

12. Carvalho, Marcelo C., Marco Aurélio S. Freire, Marcelo C. Medeiros and Leonardo R. Souza (2006). *Modeling and Forecasting the Volatility of Brazilian Asset Returns: A Realized Variance Approach*. **Revista Brasileira de Finanças**, 4, 321–343.

13. Salgado, Maria José S., Márcio G. P. Garcia and Marcelo C. Medeiros (2005). *Monetary Policy During Brazil's Real Plan: Estimating the Central Bank's Reaction Function*. **Revista Brasileira de Economia**, 59, 61–79.

14. Souza L., Álvaro Veiga and Marcelo C. Medeiros (2005). *Evaluating the Forecasting Performance of GARCH Models Using White's Reality Check*. **Brazilian Review of Econometrics**, 25, 43–66.

15. Soares, Lacir and Marcelo C. Medeiros (1998). *Estimação do λ Ótimo para Ativos do Mercado Financeiro Brasileiro Através da Metodologia Riskmetrics*. **Investigação Operacional**, 18, 207–213. (In Portuguese)

Working Papers

1. Medeiros, Marcelo C., Erik Christian Montes Schütte and Tobias Skipper Soussi (2022). *Global Inflation Forecasting: Benefits from Machine Learning Methods.*

   Available at https://papers.ssrn.com/sol3/papers.cfm?abstract_id=4145665

2. Martins, Leonardo L. and Marcelo C. Medeiros (2022). *The Impacts of Mobility on Covid-19 Dynamics: Using Soft and Hard Data.*

   Available at https://arxiv.org/abs/2110.00597

3. Ferreira, Iúri H. and Marcelo C. Medeiros (2022). *Modeling and Forecasting Intraday Market Returns: a Machine Learning Approach.*

   Available at https://arxiv.org/abs/2112.15108

4. Medeiros, Marcelo C. and Henrique F. Pires (2021). *The Proper Use of Google Trends in Forecasting Models*. **Under revision for submission**.

   Available at https://arxiv.org/abs/2104.03065.

5. Flores, Cláudio and Marcelo C. Medeiros (2020). *Online Action Learning in High Dimensions: A New Exploration Rule for Contextual ε_t-Greedy Heuristics*. **Under revision for submission**.

   Available at https://arxiv.org/abs/2009.13961.

6. Carneiro, Carlos B., Iúri H. Ferreira, Marcelo C. Medeiros, Henrique F. Pires, and Eduardo Zilberman (2020). *The Effects of Mobility Restrictions on the Early Spread of Infectious Diseases: The Covid-19 Case*. **Under revision for submission**.

   Available at https://arxiv.org/abs/2009.13484.

7. Fonseca, Yuri, Marcelo Medeiros, Gabriel Vasconcelos, and Alvaro Veiga (2020). *BooST: Boosting Smooth Trees for Partial Effect Estimation in Nonlinear Regressions*. **Under revision for submission**.

   Available at https://arxiv.org/abs/1808.03698.

8. Carvalho, Carlos V., Ricardo P. Masini and Marcelo C. Medeiros (2017). *The Perils of Counterfactual Analysis with Integrated Processes.*

   Available at https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2894065.

9. Lichand, Guilherme, Marcos Lopes and Marcelo C. Medeiros (2016). *Is Corruption Good for your Health?*

   Available at https://sites.google.com/site/marcelocmedeiros/Home/working-papers.

10. Bonomo, Marco, Arnildo Correa and Marcelo C. Medeiros (2016). *Estimating Strategic Complementarity in a State-Dependent Pricing Model.*

    Available at https://sites.google.com/site/marcelocmedeiros/Home/working-papers.

CONFERENCE PRESENTATIONS (<u>NOT</u> INCLUDING NEITHER PRESENTATIONS BY COAUTHORS NOR INVITED TALKS)

2018	11th SoFiE Meeting – Society of Financial Econometrics, Lugano, Switzerland.
	Barcelona GSE Summer Forum (Time Series Econometrics and Applications for Macroeconomics and Finance), Barcelona, Spain.
2017	VIECO 2017 – Vienna-Copenhagen Conference on Financial Econometrics, Vienna, Austria.
2016	EC2 – European Conferences of the Econometrics Community, Toulouse, France.
2015	Barcelona GSE Summer Forum (Time Series Econometrics and Applications for Macroeconomics and Finance), Barcelona, Spain.
	Barcelona GSE Summer Forum (Financial Econometrics), Barcelona, Spain.
	NBER Summer Meeting, Cambridge, MA, USA.
2014	VIII Luso-Brazilian Finance Meeting, Pinhão, Portugal.
2013	First International Workshop in Financial Econometrics, Natal, Brazil.
	NBER-NSF Time Series Conference, Washington, USA.
2012	VI Luso-Brazilian Finance Meeting, Coimbra, Portugal.
	NBER-NSF Time Series Conference, College Station, USA.
2011	14th Brazilian Workshop on Time Series and Econometrics, Gramado, Brazil.
2010	4th International Conference on Computational and Financial Econometrics (CFE'10).
2008	Forecasting in Rio, Rio de Janeiro.

2007	EC2 – European Conferences of the Econometrics Community, Faro, Portugal.
	FEMES 2007 – Far Eastern Meeting of the Econometric Society, Taipei, Taiwan.
2006	XXVIII Meeting of the Brazilian Econometric Society, Salvador, Brazil.
	Econometrics in Rio, Rio de Janeiro, Brazil.
	Conference 50 Years of the Econometrics Institute, Rotterdam, The Netherlands.
2005	XXVII Meeting of the Brazilian Econometric Society, Natal, Brazil.
	11th Brazilian Workshop on Time Series and Econometrics, Vila Velha, Brazil.
	International Conference on Finance, Copenhagen, Denmark.
2004	The 24th Symposium on Forecasting (ISF-2004), Sydney, Australia.
	XXVI Meeting of the Brazilian Econometric Society, João Pessoa, Brazil.
2003	V Brazilian Conference on Neural Networks, Rio de Janeiro, Brazil.
2002	The 22nd Symposium on Forecasting (ISF-2002), Dublin, Ireland.
	XV Brazilian Symposium on Probability and Statistics, Águas de Lindóia, Brazil.
2001	XXIII Meeting of the Brazilian Econometric Society, Salvador, Brazil.
2000	The 20th Symposium on Forecasting (ISF-2000), Lisbon, Portugal.
	XIV Brazilian Conference on Probability and Statistics, Caxambú, Brazil.
1999	Third Metaheuristics International Conference (MIC'99), Angra dos Reis, Brazil.
1998	18th International Workshop on Statistical Modeling, New Orleans, USA.
	V Neural Networks at the Capital Markets (I Computational Finance), London, United Kingdom.
	XIII Brazilian Conference on Probability and Statistics, Caxambú, Brazil.
	XXX Symposium of the Brazilian Operations Research Society, Curitiba, Brazil.
1997	XXIX Symposium of the Brazilian Operations Research Society, Salvador, Brazil.
	7th Brazilian Workshop on Time Series and Econometrics, Canela, Brazil.

INVITED CONFERENCE AND WORKSHOP TALKS

| 2023 | Workshop on Factor Modelling for Complex Time Series Data and Tensors, University of Bristol, Bristol, UK. |
| | Barcelona Workshop in Financial Econometrics, Barcelona, Spain. |

2023 Lemann Dialogue, The University of Illinois at Urbana-Champaign, Urbana, USA.

HDMetrics: Big Data, High-Dimensional Methods, and Machine Learning, The University of Illinois at Urbana-Champaign, Urbana, USA.

2022 24th SINAPE (Brazilian Symposium on Probability and Statistics), Gramado, Brazil.

Conference to celebrate the 70th birthday of Pedro A. Morettin, Paraty, Brazil.

19th Brazilian Workshop on Time Series and Econometrics, Paraty, Brazil.

Second Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series, Maastricht University, Masstricht, The Netherlands.

2021 15th Computational and Financial Econometrics (CFE 2021), King's College, London, UK.

Workshop on Financial Econometrics, Federal University of Rio Grande do Sul, Porto Alegre, Brazil.

Third Brazilian Meeting on Data Science, Getulio Vargas Foundation, São Paulo, Brazil.

COLMEA, Federal University of Rio de Janeiro, Rio de Janeiro, Brazil.

First Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series, Maastricht University, Masstricht, The Netherlands.

Workshop on Statistical Machine Learning, Federal University of São Carlos, São Carlos, Brazil.

Financial Econometrics Workshop, University of Amsterdam, Amsterdam, The Netherlands.

2019 Workshop on Time Series, Wavelets and High-Dimensional Data, University of Campinas, Campinas, Brazil.

18th Brazilian Workshop on Time Series and Econometrics, Gramado, Brazil.

2018 Barcelona GSE Summer Forum (High-dimensional Statistics and Random Structures), Barcelona, Spain.

EC2 – European Conferences of the Econometrics Community, Rome, Italy.

XVIII Meeting of the Brazilian Finance Association (short-course on "Machine Learning in Finance"), São Paulo, Brazil.

Conference to celebrate the 60th birthday of Tim Bollerslev, San Diego, USA.

Mario Henrique Simonsen Lecture at LACEA-LAMES 2018 (Latin American Meeting of the Econometric Society), Guayaquil, Ecuador.

23rd SINAPE (Brazilian Symposium on Probability and Statistics), São Pedro, Brazil.

Third Rio-São Paulo Workshop on Econometrics, São Paulo School of Ecoomics, Getulio Vargas Foundation, São Paulo, Brazil.

2017   Price Discovery and High-Dimensional Models (*Seminário do Temático FAPESP – Descoberta de Preços e Modelagem e Previsão de Modelos com Alta Dimensão*), São Paulo School of Economics, Getulio Vargas Foundation, São Paulo, Brazil.

The Mathematics of Data Science, EMAp, Getulio Vargas Foundation, Rio de Janeiro, Brazil.

Second Rio-São Paulo Workshop on Econometrics, EPGE, Getulio Vargas Foundation, Rio de Janeiro, Brazil.

2016   3rd Workshop on Assessment of Risk (3rd WAR), University of São Paulo, São Paulo, Brazil.

Time Series, Wavelets and Functional Analysis, University of São Paulo, São Paulo, Brazil.

New Developments in Measuring & Forecasting Financial Volatility, Durham, USA.

First Rio-São Paulo Workshop on Econometrics, Insper, São Paulo, Brazil.

2015   16th Brazilian Workshop on Time Series and Econometrics, Campos do Jordão, Brazil.

2014   Measuring and Modeling Financial Risk with High Frequency Data 2014, Florence, Italy.

Conference in Honor of Essie Maasoumi, Atlanta, USA.

2013   15th Brazilian Workshop on Time Series and Econometrics, Teresópolis, Brazil.

Measuring and Modeling Financial Risk with High Frequency Data, Florence, Italy.

2012   Nonlinear Time Series Econometrics – A conference in honor of Timo Teräsvirta, Ebeltolft, Denmark.

XX Brazilian Symposium on Probability and Statistics, João Pessoa, Brazil.

2009   Workshop on Time series and Dependence Analysis, Institute of Mathematics and Statistics, State University of São Paulo (USP), São Paulo, Brazil.

Recent Developments in Macroeconomic and Financial Forecasting, Econometric Institute, Erasmus University, Rotterdam.

2008   Third LNCC Meeting on Computational Modelling, Laboratório Nacional de Computação Científica, Petrópolis, Brazil.

Forecasting in Rio, Rio de Janeiro, EPGE - Fundação Getúlio Vargas.

	International Joint Workshop on Finance, Yokohama National University, Yokohama, Japan.
2007	I Regional Meeting of the Brazilian Statistical Association, Vitória, Brazil.
	International Workshop on Quantitative Finance and Risk, National Chung Hsing University, Taichung, Taiwan.
	IV Seminar on New Trends on Intelligent Systems and Soft Computing, University of Granada.
2006	Workshop on Statistical Modelling in Insurance and Finance, Institute of Mathematics and Statistics, State University of São Paulo (USP), São Paulo, Brazil.
	Workshop on Structural Breaks and Model Uncertainty, Saint Louis, USA.
	Robust Methods for Power System Estimation and Load Forecasting: State of the Art and Prospects, Paris, France.
2005	49th Annual Meeting of the Australian Mathematical Society, Perth, Australia.
	11th Brazilian Workshop on Time Series and Econometrics, Vila Velha, Brazil.
2003	10th Brazilian Workshop on Time Series and Econometrics, São Pedro, Brazil.

INVITED SEMINARS

2023	Department of Economics, Queen Mary University of London, UK.
	Bayes Business School, City University of London, UK.
	Department of Statistics and Data Science, University of Texas at Austin, USA.
	Swiss National Bank, Zurich, Switzerland.
	Department of Statistics, University of Illinois at Urbana-Champaign, USA.
	Computational Social Science Laboratory, The Chinese University of Hong Kong, Hong Kong.
2022	Department of Economics, University of Illinois at Urbana-Champaign, USA.
	Society for Financial Econometrics On-line Seminar Series.
	Department of Economics, University of North Carolina at Chapel Hill, USA.
2021	Department of Economics, University of Illinois at Urbana-Champaign, USA.
	Department of Economics, University of Southhampton, UK.
	Department of Economics, Queen Mary University of London, UK.
	Systems Engineering Department (PESC), Federal University of Rio de Janeiro, Rio de Janeiro, Brazil
2020	Department of Economics, Singapore Management University, Singapore.

Department of Economics, University of Viçosa, Brazil.

Department of Economics, Pontifical Catholic University of Rio de Janeiro ("The Economic Challenges of Covid-19" Webinar Series)

IPEA (Institute of Applied Economic Research) - Rio de Janeiro, Brazil.

Brazilian Statistical Association (ABE) Virtual Seminars

2019	Department of Economics, University of Brasilia, Brazil.
	Department of Economics, Pontifical Catholic University of Rio de Janeiro
	Department of Economics, University of Warwick, Coventry, UK.
	Department of Economics, Nuffield College, Oxford University, Oxford, UK
	Department of Operations Research and Financial Engineering (ORFE), Princeton University, Pricenton, USA.
	Department of Economics, Rutgers University, New Brunswick, USA.
	Department of Economics, University of Pennsylvania, Philadelphia, USA.
	São Paulo School of Economics, Getulio Vargas Foundation, São Paulo, Brazil.
2018	Financial Econometrics Lunch Seminar, Department of Economics, Duke University, Durham, USA.
	Department of Finance, Pamplin School of Business, Virginia Tech, Blacksburg, USA.
	Department of Economics, Federal University of Rio Grande do Sul, Porto Alegre, Brazil.
	Department of Statistics, ETH Zurich, Switzerland.
	CREATES - Center for Research in Econometric Analysis of Time Series, Aarhus University, Aarhus, Denmark.
	Department of Economics, University of Padua, Padua, Italy.
	Department of Economics, University of Venice, Venice, Italy.
	Department of Economics, University of Verona, Verona, Italy.
	Econometric Institute, Erasmus University, Rotterdam, The Netherlands.
	Institute of Pure and Applied Mathematics (IMPA), Rio de Janeiro, Brazil.
2017	EMAp (School of Applied Mathematics), Getulio Vargas Foundation, Rio de Janeiro, Brazil.
	Institute of Mathematics and Statistics, Federal University of Rio de Janeiro, Brazil.
	EPGE (Graduate School of Economics), Getulio Vargas Foundation, Rio de Janeiro, Brazil.
2016	Financial Econometrics Lunch Seminar, Department of Economics, Duke University, Durham, USA.

	Institute of Mathematics and Statistics, State University of Campinas (UNICAMP), Campinas, Brazil.
	Department of Economics, Ohio State University, Columbus, USA.
2015	Econometric Institute, Erasmus University, Rotterdam, The Netherlands.
2013	Department of Economics, North Carolina State University, USA.
2012	CREATES - Center for Research in Econometric Analysis of Time Series, Aarhus University, Aarhus, Denmark.
	IPEA (Institute of Applied Economic Research) - Rio de Janeiro, Brazil.
	São Paulo School of Economics - Getulio Vargas Foundation, São Paulo, Brazil.
2011	EPGE (Graduate School of Economics), Getulio Vargas Foundation, Rio de Janeiro, Brazil.
	Institute of Mathematics and Statistics, State University of Campinas (UNICAMP), Campinas, Brazil.
	Department of Economics, Federal University of Rio Grande do Sul (UFRGS), Porto Alegre, Brazil.
2010	EAESP, Getulio Vargas Foundation, São Paulo, Brazil.
	Department of Economics, Universidad de Chile, Santiago, Chile.
2009	EPGE (Graduate School of Economics), Getulio Vargas Foundation, Rio de Janeiro, Brazil.
	University of Canterbury, Christchurch, New Zealand.
	University of Waikato, Hamilton, New Zealand.
	CREATES - Center for Research in Econometric Analysis of Time Series, Aarhus University, Aarhus, Denmark.
	Institute of Economics, University of St. Gallen, St. Gallen, Switzerland.
	Department of Economics, Universidade Nova de Lisboa, Lisbon, Portugal.
	Department of Economics, Universidad de Chile, Santiago, Chile.
	Department of Economics, University of Padua, Padua, Italy.
	Department of Economics, University of Venice, Venice, Italy.
	Department of Economics, Queen Mary University of London, London, UK.
2008	Institute of Actuarial Science, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
	São Paulo School of Economics, Getulio Vargas Foundation, São Paulo, Brazil.
2007	Department of Statistics and Actuarial Science, The University of Hong Kong, Hong Kong.

Risk Management Institute, National University of Singapore, Singapore.

Department of Economics, Singapore Management University, Singapore.

Department of Mathematics and Statistics, University of Canterbury, Christchurch, New Zealand.

EPGE (Graduate School of Economics), Getulio Vargas Foundation, Rio de Janeiro, Brazil.

2006	Econometric Institute, Erasmus University, Rotterdam.
	Department of Economic Statistics, Stockholm School of Economics, Stockholm, Sweden.
	Department of Economics, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
	Department of Statistics, Federal University of Paraná (UFPR), Curitiba, Brazil.
2005	Department of Economics, Catholic University of Brasilia, Brasilia, Brazil.
	Department of Economics, Macquarie University, Sydney, Australia.
	Institute of Mathematics and Statistics, State University of Campinas (UNI-CAMP), Campinas, Brazil.
	Department of Economics, University of Canterbury, Christchurch, New Zealand.
	Department of Economics, University of New South Wales, Sydney, Australia.
	Getulio Vargas Foundation, Rio de Janeiro, Brazil.
	State University of the North Fluminense (UENF), Campos dos Goytacazes, Brazil.
2004	Department of Economics, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
	IBMEC Business School, Rio de Janeiro, Brazil.
	Getulio Vargas Foundation, Rio de Janeiro, Brazil.
2003	Department of Economic Statistics, Stockholm School of Economics.
	Department of Economics, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
	EPGE (Graduate School of Economics), Getulio Vargas Foundation, Rio de Janeiro, Brazil.
2002	Department of Economics, State University of São Paulo.
	IBMEC Business School, São Paulo, Brazil.
	Getulio Vargas Foundation, Rio de Janeiro, Brazil.
	National Laboratory of Scientific Computing (LNCC), Petrópolis, Rio de Janeiro.

2001	Department of Economics, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
2000	Department of Economics, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
	Department of Electrical Engineering, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro, Brazil.
	Department of Statistics, Federal University of Rio de Janeiro (UFRJ), Rio de Janeiro, Brazil.
	National Laboratory of Scientific Computing (LNCC), Petrópolis, Rio de Janeiro.
1999	Department of Economic Statistics, Stockholm School of Economics.

CONFERENCE ORGANIZATION

1. Co-organizer of the "16th Annual Meeting of the Society for Financial Econometrics (SoFiE)", Rio de Janeiro, Brazil, 2024.

2. Co-organizer of the "Trends in Macroeconometrics", Urbana, USA, 2023.

3. Co-organizer of the "Causal Inference: Current Trends and the Future of Research", Urbana, USA, 2023.

4. Co-organizer of the "HDMetrics: Big Data, High-Dimensional Methods, and Machine Learning", Urbana, USA, 2023.

5. Co-organizer of the "Fifth International Workshop in Financial Econometrics", Santo André, Brazil, 2023.

6. Member of scientific committee of the "9th annual conference of the International Association of Applied Econometrics (IAAE)", Oslo, Norway, 2023.

7. Member of scientific committee of the "XIX Brazilian Workshop on Time Series and Econometrics", Paraty, Brazil, 2022.

8. Member of the program committee of 14th Annual SoFiE Conference, University of Cambridge, Cambridge, UK, 2022.

9. Member of the scientific committee of "EC2 – European Conferences of the Econometrics Community", Paris, France, 2020.

10. Member of the program committee of the "13th Annual Conference of The Society for Financial Econometrics (SoFiE)", San Diego, USA, 2019.

11. Member of scientific committee of the "XVIII Brazilian Workshop on Time Series and Econometrics", Gramado, Brazil, 2019.

12. Co-organizer of the "Fourth International Workshop in Financial Econometrics", Maceió, Brazil, 2019.

13. Member of the scientific committee of "EC2 – European Conferences of the Econometrics Community", Rome, Italy, 2018.

14. Member of the scientific committee of "The Latin American Meeting of the Econometric Society 2018" (LAMES 2018), Quayaquil, Ecuador, 2018.

15. Co-organizer of the workshop "Trends in Econometrics: Big Data, Machine Learning and Financial Econometrics", Rio de Janeiro, Brazil, 2017.

16. Co-organizer of the "Third International Workshop in Financial Econometrics", Arraial d'Ajuda, Brazil, 2017.

17. Organizer of the "XVI Meeting of the Brazilian Finance Association", Rio de Janeiro, Brazil, 2016.

18. Co-organizer of the workshop "Financial Econometrics: Challenges and Directions for Future Research", Rio de Janeiro, Brazil, 2015.

19. Co-organizer of the workshop "Big Data in Economics: The Econometrics of High-Dimensional Models and Machine Learning", Rio de Janeiro, Brazil, 2015.

20. Co-organizer of the "Second International Workshop in Financial Econometrics", Salvador, Brazil, 2015.

21. Co-organizer of the "First International Workshop in Financial Econometrics", Natal, Brazil, 2013.

22. Member of the scientific committee of the "XX Brazilian Symposium on Probability and Statistics", João Pessoa, Brazil, 2012.

23. Member of the scientific committee of the "XXXIII Meeting of the Brazilian Econometric Society", Foz do Iguaçu, Brazil, 2011.

24. Member of the scientific committee of the "XV Brazilian Workshop on Time Series and Econometrics", Gramado, Brazil, 2011.

25. Member of the auxiliary committee of the "CNMAC 2010 - XXXIII National Conference on Applied and Computational Mathematics", Petrópolis, Brazil, 2010.

26. Member of the scientific committee of the "IX Brazilian Conference on Neural Networks", Ouro Preto, Brazil, 2009.

27. Member of the scientific committee of " The Fourth Brazilian Conference on Statistical Modelling in Insurance and Finance", Maresias, Brazil, 2009.

28. Member of the scientific committee of "The Latin American Meeting of the Econometric Society 2008" (LAMES 2008), Rio de Janeiro, Brazil, 2008.

29. Member of the organizing committee of "Forecasting in Rio" conference, Rio de Janeiro, Brazil, 2008.

30. Member of the scientific committee of "The Latin American Meeting of the Econometric Society 2007" (LAMES 2007), Bogota, Colombia, 2007.

31. Member of the scientific committee of the "VIII Brazilian Conference on Neural Networks", Florianópolis, Brazil, 2007.

32. Member of the international scientific committee of "The International Conference on Time Series Econometrics, Finance and Risk", Perth, Australia, 2006.

33. Member of the scientific committee of the "VII Brazilian Conference on Neural Networks", Natal, Brazil, 2005.

34. Member of the organizing committee of the "II Workshop on Neural Networks", Rio de Janeiro, Brazil, 2004.

35. Member of the scientific committee of the "XXVI Meeting of the Brazilian Econometric Society", João Pessoa, Brazil, 2004.

36. Chair of the scientific committee of the "VI Brazilian Conference on Neural Networks", São Paulo, Brazil, 2003.

37. Co-Chair of the organizing committee of the "V Brazilian Conference on Neural Networks", Rio de Janeiro, 2001.

38. Member of the scientific committee of the "XXIII Meeting of the Brazilian Econometric Society", Salvador, Brazil, 2001.

REFEREEING FOR

Australian and New Zealand Journal of Statistics, Climate Change, Communications in Statistics: Simulation and Computation, Communications in Statistics: Theory and Methods, Computational Economics, Computational Statistics, Computational Statistics and Data Analysis, Econometrics Journal, Econometric Reviews, Econometric Theory, Economic Modelling, Economics Letters, Emerging Markets Finance and Trade, Empirical Economics, Environmetrics, European Journal of Finance, European Journal of Operations Research, Financial Innovation, IEEE Transactions on Neural Networks, IEEE Transactions on Neural Networks and Learning Systems (former IEEE Transactions on Neural Networks), IEEE Transactions on Power Systems, IEEE Transactions on Systems, Man and Cybernetics - Part B, International Journal of Electrical Power and Energy Systems, International Journal of Forecasting, International Journal of Statistics and Systems, Japan and the World Economy, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Applied Economics, Journal of Applied Statistics, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Computational and Graphical Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Surveys, Journal of Financial Econometrics, Journal of Forecasting, Journal of Future

Markets, Journal of Macroeconomics, Journal of Risk, Journal of Statistical Computation and Simulation, Journal of Time Series Analysis, King Abdullah University of Science and Technology (KAUST) Global Research Partnership, Macroeconomic Dynamics, Mathematics and Computers in Simulations, Neural Computation, Neural Processing Letters, Neurocomputing, Quantitative Economics, Quantitative Finance, Quarterly Review of Economics and Finance, Review of Economic Studies, Southern Economic Journal, Statistical Methods and Applications, Studies in Nonlinear Dynamics and Econometrics, TOP (An Official Journal of the Spanish Society of Statistics and Operations Research), Análise Econômica, Brazilian Review of Econometrics, Brazilian Journal of Probability and Statistics, Conselho Nacional de Desenvolvimento Científico e Tecnológico (CNPq), Economia, Economia Aplicada, Estudos Econômicos, Nova Economia, Pesquisa e Planejamento Econômico, Revista Brasileira de Economia, Revista Brasileira de Estatística, Revista Brasileira de Finanças, Revista de Economia Política, Statistical Methods & Applications

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TEACHING EXPERIENCE

Undergraduate Level

2023	ECO 491 – Applied Machine Learning (UIUC)
2020	ORF 350 – Analysis of Big Data (Princeton University)
2016–2017	Econometrics for Big Data (PUC-Rio)
2014	Statistics (PUC-Rio)
2013	Research Techniques in Economics (PUC-Rio)
2001 – 2004	Econometrics (PUC-Rio)
2004–2012	Time-Series Econometrics (PUC-Rio)

Graduate Level

2019 – 2022	FIN 580 – Quantitative Data Analysis/Machine Learning in Finance (Princeton University, Masters Program in Finance)
2017 – 2022	Machine Learning and High-Dimensional Econometrics (PUC-Rio)
2014 – 2018	Econometrics Statistics and Introductory Econometrics (Masters Program in Macroeconomics and Finance, PUC-Rio)
2001 – 2022	Time-Series Econometrics (PUC-Rio)
2005 – 2007	Financial Econometrics and Advanced Time-Series Econometrics (PUC-Rio)

2008	Microeconometrics (PUC-Rio)
	Advanced Time-Series Econometrics: DSGE models, Bayesian econometrics, non-linear models (PUC-Rio)
	Empirical Finance (PUC-Rio)
2010 – 2016	Advanced Time-Series Econometrics: DSGE models, Bayesian econometrics, factor models (PUC-Rio)

SUPERVISION

Undergraduate Students

Eduardo Henrique de Freitas (Department of Economics, PUC-Rio, 2017), Daniel Coutinho (Department of Economics, PUC-Rio, 2017), Rafael Lima da Fonseca(Department of Economics, PUC-Rio, 2017), Pedro Guinsburg (Department of Economics, PUC-Rio, 2011), Guilherme Benjó (Department of Economics, PUC-Rio, 2010), Laura Souza (Department of Economics, PUC-Rio, 2009), Rafael Pascual (Department of Economics, PUC-Rio, 2008), Breno de Castro Vieira (Department of Economics, PUC-Rio, 2008), Guilherme Fernandes Sanches (Department of Economics, PUC-Rio, 2008), Téo de Almeida Bastos (Department of Economics, PUC-Rio, 2007), Roberto Pougy Ferreira da Cunha (Department of Economics, PUC-Rio, 2007), Marcos Martins Pinheiro (Department of Economics, PUC-Rio, 2007), Daniel Christopher Weiss (Department of Economics, PUC-Rio, 2005), Alan Towersey (Department of Economics, PUC-Rio, 2004), Terence de Almeida Pagano (Department of Economics, PUC-Rio, 2004), Maria Isabel Müssnich Pedroso (Department of Economics, PUC-Rio, 2003), Marcelo Ramos Costa Carvalho (Department of Economics, PUC-Rio, 2003), Michael Gagliardi (Department of Economics, PUC-Rio, 2002), Marcelo Castelo Branco (Department of Economics, PUC-Rio, 2002), Marco Aurélio Simão Freire (Department of Economics, PUC-Rio, 2001), Francisco Eduardo P. de Azeredo (Department of Economics, PUC-Rio, 2001), Daniel Chrity (Department of Economics, PUC-Rio, 2001).

Masters Students

Aditya Divekar (Bendheim Center for Finance/Departement of Economics, Princeton University, 2023), Ryan Slattery (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Arjun Goyal (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Ryan Slattery (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Alexander Aronovich (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Jai Chaparala (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Adele Roberto (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Ilham El Asri (Bendheim Center for Finance/Departement of Economics, Princeton University, 2022), Leonardo Ladalardo Martins (Department of Economics, PUC-Rio, 2022), Marcelo Marques (Department of Economics, PUC-Rio, 2022), Tara Rangwan (Bendheim Center for Finance/Departement of Economics, Princeton University, 2021), Yifan Wang (Bendheim Center for Finance/Departement of Economics, Princeton University, 2021), Alina Skripets (Bendheim Center for Finance/Departement of Economics, Princeton University, 2021), Shreya Pal (Bendheim Center for Finance/Departement of

Economics, Princeton University, 2021), Daniel Coutinho (Department of Economics, PUC-Rio, 2021), Marcos Lopes Muniz (Department of Economics, PUC-Rio, 2020), Lucas Seabra Maynard da Silva (Department of Economics, PUC-Rio, 2020), Sávio Cescon Goulart Barbosa (Department of Economics, PUC-Rio, 2019), Lucas Zaniboni (Department of Economics, PUC-Rio, 2019), Eduardo Marinho (Department of Economics, PUC-Rio, 2019), Victor de Lucca (Department of Economics, PUC-Rio, 2018), Diego S. de Brito (Department of Economics, PUC-Rio, 2018), Rodrigo Fonseca (Department of Economics, PUC-Rio, 2017), Leonardo de Paoli (Department of Economics, PUC-Rio, 2016), Marcelo Sena (Department of Economics, PUC-Rio, 2016), Fernando Friaça Asmar de Souza (Department of Economics, PUC-Rio, 2014), Gustavo Florido (Department of Economics, PUC-Rio, 2013), Rafael Ihara (Department of Economics, PUC-Rio, 2013), Pedro Nakashima (Department of Economics, PUC-Rio, 2012), Danilo Caiano Delgado (Department of Economics, PUC-Rio, 2012), Daniel Brum (Department of Economics, PUC-Rio, 2012), Artur Manoel Passos (Department of Economics, PUC-Rio, 2011), Rafael Magri (Department of Economics, PUC-Rio, 2010), Paulo Vitor C. de Carvalho (Department of Economics, PUC-Rio, 2010), Henrique Pinto dos Santos (Department of Economics, PUC-Rio, 2010), Pedro Carvalho Loureiro de Souza (Department of Economics, PUC-Rio, 2009), Ana Carolina Barbosa Freire (Department of Economics, PUC-Rio, 2009), Bruno Niemeyer Hampshire (Department of Economics, PUC-Rio, 2008), Diogo Ribeiro de Almeida (Department of Economics, PUC-Rio, 2007), Júlia Córdova Klein (Department of Economics, PUC-Rio, 2007), André Senna Duarte (Department of Economics, PUC-Rio, 2007), Eduardo Fonseca Mendes (Department of Electrical Engineering, PUC-Rio, 2006), Marcel Scharth Figueiredo (Department of Economics, PUC-Rio,2006), Marcelo Castello Branco Pastor d'Oliveira (Department of Economics, PUC-Rio, 2005), Marco Aurélio Simão Freire (Department of Economics, PUC-Rio, 2004), Fernanda Rumenos Guardado (Department of Economics, PUC-Rio, 2004), Waldyr Dutra Areosa (Department of Economics, PUC-Rio, 2004), Cristiana Paes (Department of Economics, PUC-Rio, 2003), João Paulo Sant'Anna (Department of Economics, PUC-Rio, 2003), Cassiana Fernandez (Department of Economics, PUC-Rio, 2003), Francisco Carlos Santana de Azeredo Pinto (Department of Electrical Engineering, PUC-Rio, 2002), Sylvio Klein Trompowsky Heck (Department of Economics, PUC-Rio, 2002), Evandro Figueiredo Quinaud (Department of Electrical Engineering, PUC-Rio, 2002), Maria José Seumanez Salgado (Department of Economics, PUC-Rio,2001).

PhD Students

Gilberto Boaretto (Department of Economics, PUC-Rio, 2023), Iuri Honda Ferreira (Department of Economics, PUC-Rio, 2022), Henrique Fernandes Pires (Department of Economics, PUC-Rio, 2022), Conrado de Godoy Garcia (Department of Economics, PUC-Rio, 2021), Claudio Flores (Department of Economics, PUC-Rio, 2021), Fernanda Magalhães Rumenos Guardado (Department of Economics, PUC-Rio, 2020), Gabriel F.R. Vasconcelos (Department of Electrical Engineering, PUC-Rio, 2018), Ricardo Masini (Department of Economics, PUC-Rio, 2016), Fernando Roriz (Department of Economics, PUC-Rio, 2014), Julia Klein (Department of Economics, PUC-Rio, 2014), Francisco Eduardo de Luna e Almeida Santos (Department of Economics, PUC-Rio, 2013), Priscilla Burity (Department of Economics, PUC-Rio, 2012), Arnildo Correa (Department of Economics, PUC-Rio, 2011), Cláudio Cunha (Department of Economics, PUC-Rio, 2009), Joel Maurício Corrêa da Rosa (Department of Electrical Engineering, PUC-Rio, 2005), Lacir Jorge Soares (Department of Electrical Engineering, PUC-Rio, 2003)

PHD DISSERTATION COMMITTEES AT UIUC

Hongqi Chen (PhD in Economics 2023), Alejandro Montoja Castaño (PhD in Agricultural and Consumer Economics).

DISSERTATION COMMITTEES

Masters Dissertations

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Doctoral Theses

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