CURRICULUM VITAE

MARCELO C. MEDEIROS

ADDRESS

Department of Economics
Pontifical Catholic University of Rio de Janeiro (PUC-Rio)
Rua Marquês de São Vicente, 225 - Gávea
22453-900 Rio de Janeiro, RJ
BRAZIL
Phone: +55-21 3527-1078 Fax: +55-21 3527-1084
Email: mcm@econ.puc-rio.br
Homepage: http://www.econ.puc-rio.br/mcm/

PERSONAL DATA

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

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

Econometrics: Econometric theory, financial econometrics, structural econometrics, estimation in data-rich environment.
Forecasting: Realized volatility and financial forecasting, energy forecasting, macroeconomic forecasting, tourism forecasting.
Statistical Learning Theory: Link between econometrics and machine learning, large datasets.

Academic Positions

10/2008–present	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 and Temporary Positions

08/2011–07/2013	Vice-President Brazilian Finance Association
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
01/2009–02/2009	Visiting Professor Department of Economics Queen Mary University of London, UK.
01/2009	Visiting Professor Econometric Institute Erasmus University, Rotterdam
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
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.

PUBLICATIONS

Monographs and Edited Special Issues

1. Special issue of *Econometric Reviews* on “Model Selection and Shrinkage” (in preparation). Co-edited with Mehmet Caner.

2. 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.

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

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

Introductions, Comments, and Short Papers

1. 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. Medeiros, Marcelo C., Eduardo Mendes, and Les Oxley (forthcoming). *A Note on Nonlinear Cointegration, Misspecification and Bimodality*. **Econometric Reviews**.

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

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

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

5. 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 .

6. 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.

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

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

9. 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.

10. 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.

11. 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.

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

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

14. 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.

15. 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.

16. 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.

17. 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.

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

19. 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.

20. 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.

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

22. 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: Theory and Methods**, 99, 1092–1107.

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

24. 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.

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

26. 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.

27. 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.

28. 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.

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

30. 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. 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.

2. Daniel Chrity, 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)

3. 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.

4. 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.

5. 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.

6. 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)

Book Chapters

1. Burity, Priscilla, Marcelo C. Medeiros and Luciano Vereda (forthcoming). *A Term Structure Model for Defaultable European Sovereign Bonds*. **The Yield Curve and New Developments in Macro-finance: What have we learnt from the 2007-2010 financial crises?** Alain Durré, Mike Joyce, Lucio Sarno, and Jagjit Chadha (eds.). Cambridge University Press.

2. 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.

3. 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.

4. 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.

Working Papers

1. Medeiros, Marcelo C. and Thiago Revil. *Improving Volatility Forecasts by Combining Information*.

2. Fernandes, Marcelo, Marcelo C. Medeiros and Marcel Scharth. *Modeling and Predicting the CBOE Market Volatility Index*.

3. Medeiros, Marcelo C., Eduardo Mendes, and Les Oxley. *Cointegrating Smooth Transition Regressions with a Stationary Transition Variable*.

4. Hillebrand, Eric, Marcelo C. Medeiros, and Junyue Xu. *Asymptotic Theory for Regressions with Smoothly Changing Parameters*.

5. Hillebrand, Eric and Marcelo C. Medeiros. *Asymmetries, Breaks, and Long-Range Dependence: An Estimation Framework for Time Series of Daily Realized Volatility*.

6. Mendes, Eduardo, Alvaro Veiga and Marcelo C. Medeiros (2007). *Estimation and Asymptotic Theory for a New Class of Mixture Models*. **Discussion Paper**, 538, Departamento de Economia, PUC-Rio.

7. Fernandes, Marcelo, Alvaro Veiga and Marcelo C. Medeiros (2006). *A (Semi-)Parametric Functional Coefficient Autoregressive Conditional Duration Model*. **Discussion Paper**, 535, Departamento de Economia, PUC-Rio.

8. Chan, Felix, Michael McAleer and Marcelo C. Medeiros (2005). *Structure and Asymptotic Theory for STAR(1)-GARCH(1,1) Models.* **Discussion Paper**, 506, Departamento de Economia, PUC-Rio.

9. Pedroso, Maria Isabel Müssnich and Marcelo C. Medeiros (2004). *A Função de Reação do Banco Central do Brasil na Era FHC: Uma Análise Empírica.*

10. Abreu, Marcelo de P., Marcelo C. Medeiros and Rogério L. F. Werneck (2003). *Formação de Preços de Commodities: Padrões de Vinculação dos Preços Internos aos Externos.* **Discussion Paper**, 474, Departamento de Economia, PUC-Rio.

CONFERENCE PRESENTATIONS

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 TALKS

2012	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

2012	CREATES - Center for Research in Econometric Analysis of Time Series, Aarhus University, Aarhus, Denmark.
	IPEA - Rio de Janeiro.
	EESP - Getúlio Vargas Foundation, São Paulo, Brazil.
2011	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 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.

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.
	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 (UNICAMP), 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.

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.

Editorial Duties

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*.
04/2006 – present	Associate Editor for *Econometric Reviews*.
01/2010 – present	Associate Editor for the *Journal of Economic Surveys*.
01/2010 – present	Associate Editor for the *Journal of the Japan Statistical Society*.
01/2007 – present	Member of the editorial board of the *Annals Financial Economics*.

Conference Organization

1. Member of the scientific committee of the “XX Brazilian Symposium on Probability and Statistics”, João Pessoa, Brazil, 2012.
2. Member of the scientific committee of the “XXXIII Meeting of the Brazilian Econometric Society”, Foz do Iguaçu, Brazil, 2011.
3. Member of the scientific committee of the “XV Brazilian Workshop on Time Series and Econometrics”, Gramado, Brazil, 2011.
4. Member of the auxiliary committee of the “CNMAC 2010 - XXXIII National Conference on Applied and Computational Mathematics”, Petrópolis, Brazil, 2010.
5. Member of the scientific committee of the “IX Brazilian Conference on Neural Networks”, Ouro Preto, Brazil, 2009.
6. Member of the scientific committee of “ The Fourth Brazilian Conference on Statistical Modelling in Insurance and Finance”, Maresias, Brazil, 2009.
7. Member of the scientific committee of “The Latin American Meeting of the Econometric Society 2008” (LAMES 2008), Rio de Janeiro, Brazil, 2008.
8. Member of the organizing committee of “Forecasting in Rio” conference, Rio de Janeiro, Brazil, 2008.
9. Member of the scientific committee of “The Latin American Meeting of the Econometric Society 2007” (LAMES 2007), Bogota, Colombia, 2007.
10. Member of the scientific committee of the “VIII Brazilian Conference on Neural Networks”, Florianópolis, Brazil, 2007.

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

12. Member of the organizing committee of the “II Workshop on Neural Networks”, Rio de Janeiro, Brazil, 2004.

13. Member of the scientific committee of the “XXVI Meeting of the Brazilian Econometric Society”, João Pessoa, Brazil, 2004.

14. Chair of the scientific committee of the “VI Brazilian Conference on Neural Networks”, São Paulo, Brazil, 2003.

15. Co-Chair of the organizing committee of the “V Brazilian Conference on Neural Networks”, Rio de Janeiro, 2001.

16. 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, Computational Economics, Computational Statistics and Data Analysis, Econometrics Journal, Econometric Reviews, Econometric Theory, Economic Modelling, Emerging Markets Finance and Trade, Empirical Economics, Environmetrics, European Journal of Finance, European Journal of Operations Research, 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 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 Business and Economic Statistics, Journal of Computational and Graphical Statistics, Journal of Econometrics, Journal of Economic Surveys, Journal of Financial Econometrics, Journal of Forecasting, Journal of Future Markets, Journal of Macroeconomics, Journal of Risk, Journal of Time Series Analysis, King Abdullah University of Science and Technology (KAUST) Global Research Partnership, Mathematics and Computers in Simulations, Neural Processing Letters, Neurocomputing, Neural Computation, Quantitative Finance, Southern Economic Journal, 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.

MEMBERSHIPS

American Statistical Association, American Economic Association, Econometric Society, Society for Financial Econometrics (SoFiE), International Institute of Forecasters, Brazilian Statistical Association (ABE), Brazilian Finance Association (SBFin).

TEACHING EXPERIENCE

Undergraduate Level

2001 – 2004	Econometrics (cross-section regression)
2004–present	Time-Series Econometrics

Graduate Level

2001 – present	Time-Series Econometrics
2005 – 2007	Financial Econometrics and Advanced Time-Series Econometrics.
2008	Microeconometrics Advanced Time-Series Econometrics (DSGE models, Bayesian econometrics, non-linear models).
2010 – present	Advanced Time-Series Econometrics (DSGE models, Bayesian econometrics, non-linear models). Empirical Finance.

SUPERVISION

Undergraduate Students

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

Pedro Nakashima (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

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)

DISSERTATION COMMITTEES

Masters Dissertations

Pedro Nakashima (Department of Economics, PUC-Rio, 2012), Daniel Brum (Department of Economics, PUC-Rio, 2012), Artur Manoel Passos (Department of Economic, PUC-Rio, 2011), André Pulcherio (IAPUC, PUC-Rio, 2010), Rodrigo Miyamoto (Graduate School of Economics, Getulio Vargas Foundation, 2010), Daniel Mota (Graduate School of Economics, Getulio Vargas Foundation, 2010), Rafael Magri (Department of Economics, PUC-Rio, 2010), Paulo Vitor C. de Carvalho (Department of Economics, PUC-Rio, 2010), Leonardo Costa (Department of Electrical Engineering, 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), Daniela Kubudi Cordeiro e Silva (Department of Electrical Engineering, PUC-Rio, 2008), Camila Rosa Epprecht (Department of Electrical Engineering, PUC-Rio, 2008), Gil Honigman (IBMEC Business School, Rio de Janeiro, 2008), Bruno Niemeyer Hampshire (Department of Economics, PUC-Rio, 2008), Marcos da Costa Fantinatti (Department of Economics, PUC-Rio, 2008), Axel André Simonsen (Graduate School of Economics, Getulio Vargas Foundation, 2008), Leonardo Francisco Lacerda Miceli (Graduate School of Economics, Getulio Vargas Foundation, 2008), Felipe César Dias Diógenes (Department of Economics, PUC-Rio, 2007), 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), Marcos Vinícus Vivacqua (Department of Economics, PUC-Rio, 2007), André Sih (Department of Electrical Engineering, PUC-Rio, 2006), Eduardo Fonseca Mendes (Department of Electrical Engineering, PUC-Rio, 2006), Rodrigo Alves de Melo (Department of Economics, PUC-Rio, 2006), Pedro Constant de Almeida dos Santos Braga (COPPE - Electrical Engineering/UFRJ, 2006), Marcelo Scharth Figueiredo Pinto (Department of Economics, PUC-Rio, 2006), Thiago Rezende Pinto (Department of Electrical Engineering, PUC-Rio, 2006), Jaime de Jesus Filho (Graduate School of Economics, Getulio Vargas Foundation, 2005), Daniel Takata Gomes (Institute of Mathematics, Statistics and Scientific Computing, Unicamp, 2005), João Carlos da Gama Dias Costa (COPPE - Biomedical Engineering/UFRJ, 2005), Marcelo Castello Branco Pastor d´Oliveira (Department of Economics, PUC-Rio, 2005), Daniel Ferreira Lima (Department of Economics, PUC-Rio, 2005), Vitor Hugo Ferreira (COPPE - Electrical Engineering/UFRJ, 2005), Rodrigo Antunes Pinto (Graduate School of Economics, Getulio Vargas Foundation, 2004), Márcio Matta Andrade Prado (Department of Economics, PUC-Rio, 2004), 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), Esther Salazar-Gonzales (Institute of Mathematics, UFRJ, 2004), Alberto Alves Silva de Oliveira (Graduate School of Economics, Getulio Vargas Foundation, 2003), João Paulo Sant´Anna (Department of Economics, PUC-Rio, 2003), Cassiana Fernandez (Department of Economics, PUC-Rio, 2003), Alexandre Lowenkron (Department of Economics, PUC-Rio, 2003), Leonardo Santos de Oliveira (Department of Economics, UFF, 2003), Guilherme Rocha (Graduate School of Economics, Getulio Vargas Foundation, 2003), Betina Guimarães Dodsworth Martins (Department of Electrical Engineering, PUC-Rio, 2002), Angelo Sérgio Milfont Pereira (Department of Electrical Engineering, PUC-Rio, 2002), Francisco Carlos Santana de Azeredo Pinto (Department of Electrical Engineering, PUC-Rio, 2002), Isabela Xanchão Domingues (Department of Electrical Engineering, PUC-Rio, 2002), Carlos Marinho Carvalho (Institute of Mathematics, UFRJ, 2002), Sylvio Klein Trompowsky Heck (Department of Economics, PUC-Rio, 2002), Evandro Figueiredo Quinaud (Department of Electrical Engineering, PUC-Rio, 2002), Christian Nunes Aranha (Department of Electrical Engineering, PUC-Rio, 2001), Alvaro Borges de Almeida Motta (Department of Economics, PUC-Rio, 2001), Rodrigo Paiva Guimarães (Department of Economics, PUC-Rio, 2001), Maria José Seumanez Salgado (Department of Economics, PUC-Rio, 2001), Julio Marco Alves da Silva (Department of Electrical Engineering, PUC-Rio, 2001), Guilherme Martins Rizzo (Department of Electrical Engineering, PUC-Rio, 2001).

Doctoral Theses

Núbia Karla Almeida (COPPE - Biomedical Engineering/UFRJ, 2012), Priscilla Burity (Department of Economics, PUC-Rio, 2012), Arnildo Correa (Department of Economics, PUC-Rio, 2011), Hudson da Silva Torrent (Department of Economics, UFRS, 2010), Axel Simonsen (Graduate School of Economics, Getulio Vargas Foundation, 2009), Rafael Martins de Souza (Graduate School of Economics, Getulio Vargas Foundation, 2009), Cláudio Cunha (Department of Economics, PUC-Rio, 2009), Bruno Aurichio (Graduate School of Economics, Getulio Vargas Foundation, 2009), Rodrigo Atherino (Department of

Electrical Engineering, PUC-Rio, 2008), José Luis Aznarte Mellado (Department of Computer Science and Artificial Intelligence, University of Granada, Spain, 2008), Rodrigo Tosta Peres (Department of Electrical Engineering, PUC-Rio, 2008), Vitor Hugo Ferreira Issarest (COPPE - Electrical Engineering/UFRJ, 2008), Issarest Weeraprajak (external examiner, Department of Mathematics and Statistics, University of Canterbury), Augusto Cesar Heluy Dantas (COPPE - Electrical Engineering/UFRJ, 2007), Luiz Felipe Moreira do Amaral (Department of Electrical Engineering, PUC-Rio, 2007), Ralph dos Santos Silva (Institute of Mathematics, UFRJ, 2006), Roberto Miguel Gutierrez Velasquez (COPPE - Electrical Engineering/UFRJ, 2006), Carlos Henrique Carrasco Gutierrez (Department of Electrical Engineering, PUC-Rio, 2006), Luiz Fernando Cerqueira Fonseca (Institute of Economics, UFRJ, 2006), Gustavo dos Santos Raposo (Department of Electrical Engineering, PUC-Rio, 2006), Joel Maurício Corrêa da Rosa (Department of Electrical Engineering, PUC-Rio, 2005), Fabio Augusto Reis Gomes (Graduate School of Economics, Getulio Vargas Foundation, 2005), José Leonardo Ribeiro Macrini (Department of Electrical Engineering, PUC-Rio, 2004), Luz Amanda Melgar Santander (COPPE - Industrial Engineering/UFRJ, 2004), Lacir Jorge Soares (Department of Electrical Engineering, 2003), Mayte Suárez Fariñas (Department of Electrical Engineering, PUC-Rio, 2003), André Monteiro d'Almeida Monteiro (Department of Electrical Engineering, PUC-Rio, 2002), Luiz Biondi Neto (COPPE - Industrial Engineering/UFRJ, 2001), Henrique Steinherz Hippert (Department of Electrical Engineering, PUC-Rio, 2001), Rogério Silva de Mattos (Department of Electrical Engineering, PUC-Rio, 2000).

Part-time Consulting and In-house Courses

Algorithmics, Banco BBM, Banco do Brasil, BNY/Mellon-ARX, BM&F Bovespa, Brookfield, Câmara Brasileira de Investidores em Energia Elétrica, Coca-Cola, Dextron, Fininvest, INSS, Itau Unibanco, Light, Odebrecht, Petrobras, Previ, SEAE/Ministério da Fazenda, Tiba, Unibanco, World Bank, Vale, Vision.

Rio de Janeiro, September 13, 2012