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RESEARCH FIELDS

International finance and the links between stock trading, liquidity risk, and currencies

Securitization mechanisms and their applications to MBSs and SME backed notes

Econometrics of financial markets

EDUCATION

Ph.D.: Economics, Northwestern University, Evanston, IL, June 2010

Dissertation: "Cross-market impacts: the role of U.S. equity market in explaining exchange rate dynamics"

Committee Chairperson: Prof. Martin Eichenbaum

M.A.: Economics, Northwestern University, Evanston, IL, 2006

B.A.: Economics, Portuguese Catholic University, Lisbon, Portugal, 2002

WORK EXPERIENCE

Post-Doctoral Researcher, Luxembourg School of Finance, University of Luxembourg, 2010-
Supervision: Prof. Christian Wolff

Teaching Assistant (undergraduate), Dep. of Economics, Northwestern University, 2010
Course: Macroeconomics

Research Assistant to Prof. Sergio Rebelo, Kellogg School of Management, 2007
Applied research with Currency Options dataset

Research Assistant to Prof. Robert Korajczyk, Kellogg School of Management, 2007
Programming work in Asymptotic Principal Component Analysis

Teaching Assistant (M.B.A. / undergraduate), Portuguese Catholic University, 2002 – 2005
Courses: Macroeconomics, Statistics, Microeconomics, Public Finance

Research Assistant to Prof. Fernando Branco, Portuguese Catholic University, 2003
Research work on Industrial Organization theory

PAPERS AND WORK IN PROGRESS

“Equity Order Flow and Exchange Rate Dynamics”, Job Market Paper, 2010

“Liquidity Risk and Currency Speculation”, 2008

“Do terms-of-trade explain trade agreement creation? Evidence from the Methuen Treaty”, 2007

FELLOWSHIPS AND AWARDS

Post-Doctoral Fellowship (awarded with distinction), Foundation for Science and Technology (FCT), declined

Doctoral Award, Foundation Calouste Gulbenkian, 2010

Graduate School Scholarship, Northwestern University, 2005 – 2010

Doctoral Fellowship, Foundation for Science and Technology (FCT), 2006 – 2009

Doctoral Fellowship, Foundation Calouste Gulbenkian, 2005

Academic Excellence Award, Portuguese Central Bank, 2002

Award for Top Academic Performance, Portuguese Catholic University, 2002

Undergraduate Scholarship, Portuguese Catholic University, 1998 – 2002

PRESENTATIONS

Northwestern University (Evanston IL, 2009 and 2010)

Luxembourg School of Finance (Luxembourg, 2010)

Freddie Mac (McLean VA, 2010)

Universidade Nova de Lisboa (Lisbon, 2010)

Portuguese Catholic University (Lisbon, 2010)

Goldman Sachs QIS (New York NY, 2010)

Committee of European Securities Regulators (Paris, 2010)

COMPUTER SKILLS

SAS, Matlab, Stata, Mathematica, Scientific Workplace, Eviews, Microsoft Office, Datastream, CRSP, TAQ Database

PERSONAL INFORMATION

Date of Birth: 11/11/1980

Citizenship: Portuguese

Language Skills: Portuguese (native), English (fluent), French (basic), Spanish (basic)

ACADEMIC REFERENCES

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