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CONTACT:

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EDUCATION:

December/2006 – PhD (Economics) at FGV EPGE, RJ, Brazil
February/2003 – BA (Civil Engineer) at Federal University of Ceará, CE, Brazil

EMPLOYMENT:

May/2017 – Associate Professor, Federal University of Ceará
August/2008 – May/2017 – Assistant Professor, Federal University of Ceará

AWARDS:

2018 – X Federal Budget Secretary Award
2015 – XX National Treasury Award
2014 – 10th ANBIMA Award, Advisor
2012 – 8th ANBIMA Award, Advisor
2012 – XVII National Treasury Award

GRANTS:

2019 – CNPq Scholarship for Productivity
2018 – CNPq/Universal
2018 – FUNCAP/Chief Scientist
2018 – ENAP/Full Professor
2017 – IPEA/PROMOB
2016 – CNPq Scholarship for Productivity
2013 – CNPq Scholarship for Productivity
2013 – CNPq/Universal
2012 – BNDES and ANPEC/PDE
2009 – CNPq Scholarship for Productivity
2007 – CNPq/Universal
2007 – FUNCAP Scholarship for Researching
2005 – FAPERJ Scholarship for PhD
2003 – CAPES Scholarship for PhD

MOST RELEVANT PAPERS (TOP 10):

- **Credit, default, financial system and development.** *Quarterly Review of Economics and Finance*, 2020.
- **Precautionary risks for an open economy.** *International Review of Economics and Finance*, 2020.
- **The role of contagion and integration in risk management measures.** *Global Business Review*, 2020.
- **The role of household debt and delinquency decisions in consumption-based asset pricing.** *Annals of Finance*, 2019.
- **On the drivers of BNDES credit to Brazilian state governments.** *Journal of Financial Economic Policy*, 2019.
- **On the Latin American Credit Drivers.** *Emerging Markets Finance and Trade*, 2017.
- **On the relative performance of consumption models in foreign and domestic markets.** *International Journal of Financial Markets and Derivatives*, 2016.
- **On the management efficiency of Brazilian stock mutual funds.** *Operational Research*, 2016.
- **Forward-premium puzzle: is it time to abandon the usual regression?** *Applied Economics*, 2016.
- **A Note on the forward and the equity premium puzzles: two symptoms of the same illness?** *Macroeconomic Dynamics*, 2015.

OTHER PAPERS (INTERNATIONAL JOURNALS, ONLY):

- **On the Shadow Economy in Latin America** *International Journal of Applied Economics*, 2019.
- **How important is forward-looking behavior in Brazilian sectorial indices risk premium?** *International Journal of Applied Economics*, 2017.
- **Household credit bubble in Brazil: The unbearable lightness of having.** *The Empirical Economics Letters*, 2019.
- **On the forward-looking behavior of Brazilian non-earmarked household credit.** *The Empirical Economics Letters*, 2019.
- **The forward-looking behavior of demand for international reserves in Brazil.** *Journal of International and Global Studies*, 2018.
- **BNDES portfolio or corporate stakes and equity returns: drivers and impacts.** *The Empirical Economics Letters*, 2018.
- **On the role of contagion effects in total reserves in South America.** *Journal of Applied Economics and Business*, 2017.
- **On the relationship between home bias in Brazil and financial integration on South America.** *The Empirical Economics Letters*, 2017.
- **On the Risk Management of South American Financial Markets: Do Integration and Contagion Matter?** *Journal of International Global Economic Studies*, 2016.
- **Integration and contagion of BRIC financial markets.** *Journal of Applied Economics and Business*, 2016.
- **On the relationship between total reserves and contagion effects of BRIC financial markets.** *The Empirical Economics Letters*, 2016.
- **BRIC's Risk Management based on an Innovative VaR.** *The Empirical Economics Letters*, 2015.
- **On the key drivers of Brazilian household loan delinquency.** *International Economics Letters*, 2015.
- **CASSH or ASSH?** *The Empirical Economics Letters*, 2014.

OTHER PAPERS (BRAZILIAN JOURNALS, ONLY):

- **Brazilian Review of Economics (RBE/FGV):** 5 papers
- **Brazilian Review of Finance (RBFIn/FGV):** 2 papers
- **Review of Public Administration (RAP/FGV):** 2 papers
- **Economics Studies (EE/USP):** 1 paper
- **EconomiA (Anpec):** 1 paper
- **Brazilian Business Review (BBR/FUCAPE):** 5 papers

AFFILIATIONS AND PROFESSIONAL ACTIVITIES:

October/2019 – Director, Faculty of Economics, Administration, Actuaries, Accounting, Executive Secretariat and Finance
August/2017 – October/2019 – Vice Coordinator, Graduate Program in Economics
June/2014 – October/2018 – Coordinator, Undergraduate Program in Actuarial Sciences
June/2012 – June/2014 – Associate Editor, Brazilian Business Review
September/2009 – March/2011 – Coordinator, Undergraduate Program in Finance

REFeree:

Brazilian Review of Econometrics, Brazilian Review of Finance, European Journal of Operational Research, Herald Journal of Economics and Finance, International Journal of Emerging Markets, Journal of Economics and International Finance, Journal of Economic Surveys.

WORKING PAPERS:

- **On the chaos in world banking sector: nonlinear asset pricing models matter**
- **On the worldwide banking co-movements**
- **On the drivers of foreign direct investment in Brazil**
- **Credit, default, financial system and development in Brazil**
- **A panel-based explanation of growth in the cities of Northeast Brazil**
- **On the chaos in the foreign exchange rates and crypto-coins**
- **COVID-19, stock market and sectoral contagion in US: a time-frequency analysis**
- **On the relationship between COVID-19 and Brazilian financial market**
- **On the risk-based contagion of G7 banking system and the COVID-19 pandemic**
- **On the relationship between COVID-19 and G7 banking co-movements**