

Curriculum Vitae - Rafael B. De Rezende

Sveriges Riksbank – Division of Macro-Financial Analysis
Stockholm School of Economics – Department of Finance & Swedish House of Finance
Phone: +46-767256582
E-mail: rafael.rezende@riksbank.se / rafael.rezende@hhs.se
Lattes Platform Curriculum: <http://lattes.cnpq.br/9826095609825249> (In Portuguese)
Birth Date: 1st of July, 1982 Nationality: Brazilian, Italian

Degrees and Education

2009-2014 **Ph.D. in Financial Economics**, Stockholm School of Economics
2006-2008 **M.A. in Economics**, Federal University of Minas Gerais (UFMG/CEDEPLAR), Brazil
2001-2005 **B.A. in Economics**, Federal University of Minas Gerais (UFMG), Brazil

Complementary Education

2010 Empirical Corporate Finance, Mini-Course with Effi Benmelech, Harvard University
2008 Computational Statistics (Graduate Level), Federal University of Minas Gerais (UFMG)
2008 Statistical Inference (Graduate Level), Federal University of Minas Gerais (UFMG)
2005 Economic Theory (600 h), Federal University of Rio de Janeiro (UFRJ)

Research Fields

Macro-Finance, Empirical Asset-Pricing, Forecasting, International Finance, Monetary Economics

Publications (Pre-PhD Research)

“Modeling and forecasting the yield curve by an extended Nelson-Siegel class of models: a quantile autoregression approach (*Journal of Forecasting*, v.32, n.2, pp.111-123, 2013), with Mauro Ferreira

“Giving flexibility to the Nelson-Siegel class of models” (*Brazilian Review of Finance*, v.9, n.1, pp.27-49, 2011)

Working Papers

“Risks in macroeconomic fundamentals and excess bond returns predictability”

“Re-examining the predictive power of the yield curve with quantile regression”, with Mauro Ferreira

Work in Progress

“International macro factors in bond risk premia”

“Quantitative forward guidance: an international evaluation”

Presentations in Conferences and Seminars (* indicates presentation by co-author)

2014 Riksbank, Stockholm, Sweden
 Bank of England, London, UK
 Getulio Vargas Foundation, São Paulo, Brazil
2013 XXI Finance Forum, Segovia, Spain

- 2nd National PhD Workshop, Stockholm, Sweden
 15th Brazilian Time Series and Econometrics School, Teresópolis, Brazil (*)
 13th Brazilian Meeting of Finance, Rio de Janeiro, Brazil (*)
 9th BMRC-QASS Conference on Macro and Financial Economics, London, UK
 SSE Finance Brown Bag Seminar, Stockholm, Sweden
 Investment Portfolio Management, Stockholm, Sweden
 2012 EEA/European Meeting of the Econometric Society, Málaga, Spain
 North American Summer Meeting of the Econometric Society, Evanston, US
 34th Brazilian Meeting of Econometrics, Porto de Galinhas, Brazil (*)
 2008 Latin American Meeting of the Econometric Society (LAMES), Rio de Janeiro, Brazil
 Forecasting in Rio, Rio de Janeiro, Brazil
 30th Brazilian Meeting of Econometrics, Salvador, Brazil
 8th Brazilian Meeting of Finance, Rio de Janeiro, Brazil
 Latin American and Caribbean Economic Association (LACEA) Meeting, Rio de Janeiro, Brazil
 36th Brazilian Meeting of Economics, Salvador, Brazil

Teaching Experience

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| 2011-2013 | Teaching Assistant for Peter Englund, Financial Stability and Regulation (Master's Program)
Stockholm School of Economics, Department of Finance |
| 2010-2012 | Teaching Assistant for Peter Englund, Banking and Financial Intermediation (Master's Program)
Stockholm School of Economics, Department of Finance |
| 2008 | Instructor of Macroeconomics I (Bachelor's Program)
IBS/Getúlio Vargas Foundation |
| 2007 | Instructor of Microeconomics II (Bachelor's Program)
Federal University of Minas Gerais |
| 2003-2005 | Teaching Assistant for José Afonso Bicalho, Microeconomics II (Bachelor's Program)
Federal University of Minas Gerais |

Non-Academic Positions

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| 2008 | Consultant, Secretary's Office of Finance, Belo Horizonte, Brazil
Activities: Development and implementation of econometric models to forecast tax revenues |
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Refereeing

Journal of Money, Credit and Banking; Journal of Forecasting; Brazilian Review of Finance

Awards

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| 2011-2013 | The Swedish Bank Research Foundation Scholarship |
| 2012-2013 | Stockholm School of Economics Travel Grant Award |
| 2009-2011 | Stockholm School of Economics – Scholarship to support graduate students |
| 2008 | CEDEPLAR Travel Grant Award |
| 2006-2008 | CAPES Scholarship to support graduate students |
| 2003 | CEASA/MG Scholarship to support teaching assistants |

Language and Computer Skills

Languages: Portuguese (Native speaker), English (Fluent), Spanish (Advanced).
 Computer: R, MatLab, Stata, Latex.

References

Magnus Dahlquist

Peter Wallenberg Professor of Finance
Stockholm School of Economics, SIFR & SHoF
+ 46 8 7369120
Magnus.Dahlquist@hhs.org

Michael Halling

Associate Professor of Finance
Stockholm School of Economics & SHoF
+ 46 8 7369297
Michael.Halling@hhs.se

Lars E.O. Svensson

Affiliated Professor, IIES, Stockholm University
Visiting Professor, Stockholm School of Economics
+ 46 8 7369100
Lars.Svensson@iies.su.se

Peter Englund

Professor of Banking
Stockholm School of Economics & SHoF
+ 46 8 7369154
Peter.Englund@hhs.se