André Nunes Maranhão

Resumé title

I believe in God, everything else should use data.

QNA 48 Casa 11
72110-480
Brazil Brasília Taguatinga
M +55 (61) 98433 7767
T +55 (61) 3561 1460
E andrenmaranhao@gmail.com
Bank of Brazil and University of Brasília

Education

PhD (in progress), *University of Brasília*, Brazil Brasília, *Economics*. **2014**
Applied Econometrics

PhD thesis

title: *Essays on Dynamic Econometrics*

supervisor: Rodrigo Andrés de Souza Peñaloza - University of Brasília

co-supervisor: Marcelle Chauvet - University of California Riverside

description: Dynamic Factor Models, Temporal Dissaggregation Methods, Nowcasting, Coincident and Antecedent Indicators, Turning Point Estimation, Big Data, Forecast Evaluation and Comparison Theory, Multivariate GARCH, Causality Granger Second Order, Spillover volatility, Lead-Lag Effects.

Master, *University of Brasília*, Brazil Brasília, *Statistic*. **2008–2010**
Advanced Probability Models

Master Dissertation

title: *Aggregate Loss Distribution in the CreditRisk+ Model: Comparative Analysis of Panjer's Recursive Algorithm and saddle point approximations.*

supervisor: Antonio Eduardo Gomes - University of Brasília

co-supervisor: Pushpa Narayan Rathie - University of Brasília

description: Credit Risk, Basel Agreement, Aggregate-loss Distribution, Compound Negative Binomial Distribution, Value at Risk, Economic Capital, Generating Functions, Panjer Recursion, CreditRisk+, Default-Rate Volatility, Saddlepoint Approximations.

Specialization in Econometrics and Quantitative Finance, *Catholic University of Brasilia*, Brazil Brasília, *Econometric and Quantitative Finance*. **2013–2014**

Dynamic Temporal Dissagregation and Nowcasting

Project Final Paper

title: *The Brazilian Quarterly Real GDP: Temporal Dissaggregation and Nowcasting.*

supervisor: José Ângelo Costa do Amor Divino - Catholic University of Brasilia

description: Kalman Filter, National Accounting, Data Disaggregation, Nowcasting, Dynamic Models, Predictive Accuracy.

Bachelor in Statistic, *University of Brasília*, Brazil Brasília, *Statistic and Fincance*. **2000–2005**

GARCH Models

Monograph

title: *Value-at-Risk, Economic Aspects and Estimation Methods.*

supervisor: Raul Yukihiro Matsushita - University of Brasília

description: Volatility, Value-at-Risk, GARCH Models, Forecast, Predictive Performance.

Bachelor in Economics, *Catholic University of Brasilia*, Brazil Brasília, *Economics and Econometrics*. **1998–2003**

Game Theory and Panel Data

Monograph

title: *Law of Fiscal Responsibility and the Program of Adjustment and Fiscal Restructuring According to the Theory of Games and the Theory of Contracts - A panel analysis - 1995 to 2002.*

supervisor: Carlos Wagner - Catholic University of Brasilia

co-supervisor: Rogério Boueri Miranda - Catholic University of Brasilia

description: Game Theory, Contract Theory, Signaling Games, Credibility, Reputation, Fiscal Responsibility Act, Adjustment Program and Fiscal Restructuring according, Panel Data, Structural Break.

Experience

Professional

Bank of Brazil, *Credit Directory*, Brazil, Brasília. **jan/2005–Current**

Retail Bank, Financial Market.
Detailed achievements:

- Research–Credit directory–Division of Markets and Scenarios;
- Senior Advisor–Comptroller directory–Division of Performance Analysis;
- Intermediate Advisor–Comptroller directory–Division of Areas Performance;
- Junior Advisor–Risk directory–Division of Credit Risk and Capital Alocation.

Ministry of Finance, *Secretariat of Economic Policy*, Brazil, Brasília. **jun/2012–jul/2014**

Economics and Econometrics
Detailed achievements:

- Advisor of Economic Affairs–Secretariat of Economic Policy–General Coordination of Economic Modeling

Teaching

University of Brasília, *Department of Statistics*, Brazil, Brasília. **jan/2011–dec/2012**

Probability and Statistic
Detailed achievements:

- Substitute Professor–Department of Statistics, Courses:
  - Graduation: Probability and Statistics;
  - Graduation: Applied Statistics.

University Center Planalto of the Federal District, *Department of Engineering*, Brazil, Brasília. **jan/2010–jan/2011**

Mathematic and Economics
Detailed achievements:

- Assistant Professor–Department of Engineering, Courses:
  - Graduation: Calculus;
  - Graduation: Applied Mathematics;
  - Graduation: Introduction to Economics.

Brazilian Institute of Capital Markets - IBMEC, *Department of Finance*, Brazil, Brasília. **may/2015–may/2016**

Risk and Macroeconomics
Detailed achievements:

- Assistant Professor–Department of Finance, Courses:
  - Postgraduate: Risk management;
  - Postgraduate: Global Macroeconomic Environment.

Languages

Portuguese: Mother Tongue

English: Fluent

Spanish: Basic

Computer skills

category 1: SAS, R, Stata, Eviews, Jmulti, OxMectrics
category 2: MATLAB, SAS IML, GAUSS
category 3: SAS SQL, SQL Server, Haddop, C++
category 4: GEODA, Scientific-WorkPlace
category 5: LATEX, Beamer, BibTeX
category 6: Windows Officer, BR Officer

Publications

1: Maranhão, A. N.; Divino, J.A. ; Gadelha, S.R.R. ; Almeida, V. . Average Effective Tax Rates for the Brazilian Economy: A Macroeconomic Approach. BRAZILIAN ECONOMIC REVIEW (PRINTED), v. 71, p. 153-175-175, 2017.

2: Maranhão, A. N.; Oliveira. W.S. . Spillover of Exchange Volatility and Lead-Lag Effect in the Brazilian Financial Market. RBEE. 42/5000 BRAZILIAN JOURNAL OF BUSINESS ECONOMICS REVIEW , 2017.

3: Maranhão, A. N.; Oliveira. W.S. . Spillovers of Foreign Exchange Volatility and International Financial Markets in the Brazilian Stock Market. REVISTA BRASILEIRA DE FINANÇAS: RBFIN = RBFIN: BRAZILIAN FINANCE REVIEW, 2017.

3: Maranhão, A. N.; Minella, A. ; Silva. C.G.The Brazilian Quarterly Real GDP:Temporal Disaggregation and Nowcasting.JOURNAL OF BUSINESS AND ECONOMICS, 2017.

Events

- ANNUAL CONFERENCE OF THE INTERNATIONAL ASSOCIATION FOR APPLIED ECONOMETRICS, SAPPORO, JAPAN 2017. The Brazilian Quarterly Real GDP: Temporal Disaggregation and Nowcasting.
- INTERNATIONAL CONFERENCE ON FINANCE, BANKING AND REGULATION 2014. Aggregate loss distribution in CreditRisk+ model: Comparative analysis of Panjer's recursive algorithm and saddlepoint aproximations method.
- INTERNATIONAL WORKSHOP ON GAME THEORY AND ECONOMIC APPLICATIONS OF THE GAME THEORY SOCIETY 2014. Fiscal Responsibility Law and the Program of Fiscal Restructuring in Brazil: A Game and Contract Theoretic Approach.
- 37º National Meeting of Economy. Costão do Santinho, em Florianópolis (SC), Brazil. Average Effective Tax Rates in the Brazilian Economy. 2015