

Fernando D. Chague

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Education

Ph.D. Economics, University of North Carolina at Chapel Hill, 2012 (expected defense)

M.S. Economics, Getulio Vargas Foundation - EESP, Brazil, 2007.

B.A. Economics, *with honors*, University of Sao Paulo, Brazil, 2003.

Research and Teaching Fields

Primary: Asset Pricing, Financial Economics, Financial Econometrics

Secondary: Econometrics, Macroeconomics

Working Papers

“Conditional Betas: Asymmetric Responses to Good and Bad News”. (**job market paper**)

Work in Progress

“Decomposing Market Betas”.

Teaching

University of North Carolina:

Teaching Assistant, Graduate Courses: Advanced Econometrics (Fall 2009, Fall 2011), Advanced Macroeconomics I (Spring 2008), Advanced Macroeconomics II (Fall 2008).

Teaching Assistant, Undergraduate Courses: Economics 101 (Spring 2009 and Spring 2011).

Getulio Vargas Foundation:

Teaching Assistant, Graduate Course: Time Series Econometrics (Spring 2007).

Honors, Awards and Fellowships

George Lurcy Fellowship (Fall 2010)

Kampf Award (Summer 2010)

UNC Economic Department Assistantship, 2008-2011

UNC Graduate School Merit Assistantship, 2007-2008

CAPES Graduate Fellowship – Ministry of Education, Brazil, 2006

EESP/FGV Graduate Assistantship, 2005

ADIFEA Award – Best Economics Student Graduating at USP in 2003

Professional Experience

Analyst of Settlement, Sao Paulo Stock Market - Bovespa, 2004.

Full Time Intern, Economics Department, Citibank, 2002-2003.

Computer Skills

Matlab, SAS, Eviews, Stata.

References

Eric Ghysels (Advisor)
Bernstein Distinguished Professor
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Fernando D. Chague.
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