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Positions

10/23—	London School of Economics (LSE), Department of Finance - Associate Professor (Education).
08/22— 09/23	Norwich Business School, University of East Anglia - Associate Professor in Finance.
01/20—09/23	London School of Economics (LSE), Department of Finance - Guest Teacher.
08/19—07/22	Norwich Business School, University of East Anglia - Lecturer in Finance.
08/19—12/22	Centre for Research in Econometric Analysis of Time Series (CREATES) - International Research Fellow.
08/13—07/19	Aarhus University and Centre for Research in Econometric Analysis of Time Series (CREATES) - Assistant Professor, 02/18—03/19 Maternity Leave, 02/16—03/17 Maternity Leave.
09/2011—07/2013	London School of Economics (LSE), Department of Finance - Guest Teacher.
08/2012—12/2012	Duke University, Department of Economics - Visiting Research Scholar.
05/2012—08/2012	Bank of England, Financial Stability - PhD Intern.

Education

2009—2013	Ph.D., Economics, School of Economics and Finance, Queen Mary University of London.
2007—2008	M.Sc. in Finance and Econometrics (with Distinction), Queen Mary University of London.
2004—2006	M.Sc. in Economics, Universidade Federal do Rio Grande do Sul.
1999—2003	B.S. in Economics, Universidade Federal do Rio Grande do Sul.

Fellowships

2021—	Fellow of the Advance Higher Education (FHEA) - Fellowship reference PR215490

Teaching Experience

- Department of Finance, London School of Economics (LSE):

2023—	Corporate Finance (FM431), MSc;
2023—	Managerial Finance (FM474), MSc;
2023—	International Finance (FM472), MSc;
2023—	Principles of Finance (FM213) (seminars), BSc.

- University of London Online Programme - London School of Economics (LSE) (Course convenor and Head Class Teacher):

2022—	Financial Data Analysis (FN2208), BSc finance.

- Norwich Business School, University of East Anglia:

2019—2023	Financial Management, MSc;

2019—2023	Empirical Finance, MSc.

- Department of Finance, London School of Economics (LSE) (Guest Teacher):

2020—2023	Principles of Finance (FM213) (seminars), BSc;
2012—2013	Corporate Finance (FM422) (seminars), MSc;
2011—2012	Principles of Finance (FM212) (seminars), BSc.

- Department of Economics and Business Economics, Aarhus University:

2017—2018	Applied Econometrics II, MSc Finance;
2015—2017	High Frequency Econometrics, MSc Economics;
2014	Empirical Market Microstructure, MSc Economics;
2013—2017	Corporate Finance I, MSc Finance.

- School of Economics and Finance, Queen Mary University of London (Teaching Assistant):

2011—2013	Mathematical Methods in Economics and Business 2, BSc Economics;
2010—2012	Macroeconomics 2, BSc Economics;
2009—2011	Futures and Options, BSc Economics; Mathematical Methods in Economics and Business 1, BSc Economics.

Professional Service

2021—	External Examiner, Cambridge Judge Business School, University of Cambridge.
2023—	External Examiner, School of Economics and Finance, Queen Mary University of London.
2023—	Chief Examiner, Financial Data Analyses (FN2208), BSc Finance, University of London Online Programme - London School of Economics (LSE).
2023—	Chief Examiner, Introduction to Finance (FN1202), BSc Finance, University of London Online Programme - London School of Economics (LSE).

Professional Experience - Industry

2005—2009	Gerdau Group (Steel and Mining): M&A Area, Business and Financial Planning
2002—2003	Ipiranga Group (Oil): Strategic Planning

Research Interests

Financial Economics, Financial Econometrics, Market Microstructure, Empirical Finance, High Frequency Econometrics.

Publications

1. Information Processing on Equity Prices and Exchange Rate for Cross Listed Stocks; ***Journal of Financial Markets***; vol. 54, 2021.
2. The effect of voting rights on firm value (with Marcelo Fernandes); ***International Review of Finance***; vol. 21, issue 3, pp. 1106-1111, 2021.
3. Price discovery in a continuous-time setting (with Gustavo Dias and Marcelo Fernandes); ***Journal of Financial Econometrics***; vol. 19, issue 5, pp. 985–1008, 2020.
4. "Price discovery in dual-class shares across multiple markets"; with Marcelo Fernandes ***The Journal of Futures Markets***; vol. 38, issue 1, pp.129-155, 2018.

Working Papers

1. Volatility Discovery (with Gustavo Dias and Fotis Papalias) - *Conditionally Accepted* ***Journal of Business & Economic Statistics***
2. Price Discovery and Market Microstructure Noise (with Gustavo Dias and Marcelo Fernandes); *Reject & Resubmit* ***Journal of Econometrics***
3. "Time-varying price discovery" (with Gustavo Dias and Marcelo Fernandes); *Reject & Resubmit* ***Journal of Financial Econometrics***

Referreing

Journal of Econometrics, Journal of Banking and Finance, Journal of Financial Econometrics, Journal of International Money and Finance, Journal of Applied Econometrics, Economic Letters, Journal of International Financial Markets, Institutions & Money, Brazilian Review of Econometrics, and Revista Analise Economica.

Director of Publication: Brazilian Review of Finance (2023—)
Associate Editor: Brazilian Review of Finance (2020—2023)

Seminar Presentations

Finance Research Group - NBS; Greenwich University; London School of Economics (LSE) - Department of Economics; University of East Anglia; CFE London; University of St Andrews; Bank of England, Financial Stability; Royal Economic Society PhD Presentation Meeting; Royal Economic Society Annual Conference, Cambridge; Econometrics Reading Group, Queen Mary, University of London; Econometrics Reading Group, Queen Mary, University of London; PhD Conference, Queen Mary, University of London; 2019 Asia Meeting of the Econometric Society (AMES19), China; University of Southern Denmark, Denmark; Brazilian Econometric Society Meeting, Brazil; Aalborg University, Denmark; Nordic Finance Network Young Scholars - Aarhus, DK (discussant); Nordic Finance Network Phd Conference - CBS Copenhaguen, DK (discussant); Finance Annual Meeting - Aarhus, DK; CREATES 10-Anniversary Meeting - Sandbjerg, DK; Sandbjerg Conference, Sonderborg, DK; Second International Workshop in Financial Econometrics, Salvador, Brazil; 8th Annual Sofie Conference (pre-conference), Aarhus University, DK; University of Vienna, Finance Department; Sandbjerg Conference, Sonderborg, Denmark; The Arne Ryde Workshop in Financial Economics, Lund, Sweden; CREATES DG Annual Meeting, Denmark; Midwest Finance Association Annual Meeting, Orlando, USA; Fifth Risk Management Conference 2014, Mont Tremblant, Canada; First International Workshop in Financial Econometrics, Natal, Brazil; CREATES Lunch Seminar; 13th OxMetrics User Conference, Aarhus, DK; Stockholm University, School of Business; Aarhus University; Brazilian Econometric Society Meeting; Duke University Financial Econometrics Lunch Group; Midwest Finance Association Annual Meeting, New Orleans, USA; Brazilian School of Time Series and Econometrics; B3 - Brazilian Stock Exchange, Brazil; Bank of England, Financial Stability.

Computing

Matlab, SQL, LaTeX, Eviews, Stata.

Honours and Awards

Scholarship (Teaching Assistantship and Fee Waver) for PhD Studies, School of Economics and Finance, Queen Mary, University of London; Brazilian Econometric Society (SBE) prize for best paper in Finance; Class Teacher Prize, Principles of Finance, Department of Finance, London School of Economics (LSE) (2012); Royal Economic Society Grant (Duke University visit); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Award for excellence in teaching (2010); Drapers' Award Nomination for Excellence in Teaching on Futures and Options (2010); Queen Mary, University of London Award for excellence in teaching (2011); School of Economics and Finance MSc Award for excellent results in Econometrics 2; Scholarship for M.Sc. Studies.

Grants

Finance Group Seed Corn Funding, NBS (2019/20); FAPESP Brazil, International Associate Researcher (2013/17): International team based on Brazil with researchers from UK and Denmark.