

ANTUNES-NETO, Jose

PERSONAL DATA

PLACE AND DATE OF BIRTH: Itabirito, Brazil | April 3rd 1996
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EDUCATION

AUG 2020 - JUN 2025	Ph.D, Kellogg School of Management - Northwestern University FINANCE (<i>Econometrics and Quantitative Economics</i>) STEM Designated Program GPA: 3.52 out of 4
JAN 2018 - MAY 2020	Master of Science, São Paulo School of Economics - FGV ECONOMICS THESIS: “ Testing for Long-Memory Common Features in Volatility Processes ” Supervisor: Prof. Marcelo Fernandes GPA: 8.53 out of 10
JAN 2014 - DEC 2017	Bachelor of Arts, IBMEC-MG, Belo Horizonte ECONOMICS THESIS: “ Analysis of the European Debt Evolution ” Advisor: Prof. Arilton Teixeira Ranked among top 3 of class GPA: 90.60 out of 100

WORKING PAPERS

- **Antunes Neto, J.** (2024). “The Impact of Information Shocks in the Dispersion of Betas”. [Webpage](#)
- **Antunes Neto, J.** (2020). “Testing for Long-Memory Common Features in Volatility Processes”.

WORK EXPERIENCE

OCT 2018 - FEB 2019	Research Assistant at Brazilian Federation of Banks (FEBRABAN) Research Assistant for Professors Pedro Valls Pereira (Center for Quantitative Studies in Economics and Finance - CEQEF/FGV) and Emerson Marçal (Center for Studies in Applied Macroeconomics - CEMAP/FGV) DESCRIPTION: Database construction, model estimation and programming on the project “Investigating the Dynamics of Lending and Money Market Interest Rates in Brazil: A closer look to disaggregated data”.
JAN 2020 - JUL 2020	Research Assistant at B3 - Brazilian Exchange and OTC Research Assistant for Professors Marcelo Fernandes, Bruno Giovanetti and Fernando Chague - Sao Paulo School of Economics at Getulio Vargas Foundation and the Center for Quantitative Studies in Economics and Finance (CEQEF-FGV) DESCRIPTION: Analysis of the brazilian stock market. Investigate the behaviour and model the arrival of high frequency traders.
MAR 2020 - MAR 2022	Researcher at COVID-19 Analytics Data collection and evaluation of the scenario of the evolution of COVID-19 in Brazil. Estimation of models for the prediction of the disease and monitoring of R0.

TEACHING EXPERIENCE

Kellogg School of Management

FALL 2021	FINC-450: Capital Markets Teaching Assistant for Prof. Erez Levy
FALL 2021	KELLG_FE-312: Investments Teaching Assistant for Prof. Erez Levy
WINTER 2022	FINC-447: Financial Strategy and Tax Teaching Assistant for Prof. Mitchell A. Peterson
WINTER 2022	BUS_INST-321: Business and Economic Institutions in Historical Perspective Teaching Assistant for Prof. Carola Frydman
WINTER 2023	FINC-447: Financial Strategy and Tax Teaching Assistant for Prof. Mitchell A. Peterson
WINTER 2023	FINC-458: Asset Management Practicum III Teaching Assistant for Prof. Ryan Garino
SPRING 2023	FINC-445: Entrepreneurial Finance and Venture Capital Teaching Assistant for Prof. Scott Baker
SPRING 2023	FINC-585: Asset Pricing III Teaching Assistant for Prof. Torben Andersen

SCHOLARSHIPS AND AWARDS

JAN 2018 - FEV 2018	Graduate Research Fund by EESP-FGV Scholarship granted by São Paulo School of Economics - FGV
MAR 2018 - MAR 2020	Graduate Research Fund by CAPES Scholarship granted by Brazilian Federal Agency for Support and Evaluation of Graduate Education

LANGUAGES

PORTUGUESE	Mothertongue
ENGLISH	Proficient
SPANISH	Classroom Knowledge

COMPUTER SKILLS

Basic Knowledge	STATA, CLOUD COMPUTING
Intermediate Knowledge	L ^A T _E X, SQL, GIT, WEB SCRAPPING, MICROSOFT OFFICE
Advanced Knowledge	R AND PYTHON