

FLAVIO DE ANDRADE JR

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<http://www.kellogg.northwestern.edu/faculty/deandrade>

EDUCATION

NORTHWESTERN UNIVERSITY – KELLOGG SCHOOL OF MANAGEMENT

Doctoral Candidate, Financial Economics PhD Program – Defended Sept 2009, Degree June 2010 Sept. 2003 – Sept 2009

- **Dissertation:** “Essays in Government Guaranteed Credit and Asset Pricing”
- Working Paper, with Deborah Lucas: “Why Do Guaranteed SBA Loans Cost Borrowers So Much?”
- Working Paper: “Measures of Downside Risk and Mutual Fund Flows”

- Research in Progress, with Renato Gomes and Rafael Rogo: “The Effect of Market Concentration on Intra-Industry Information Transfers Following Earnings Announcements”

LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

MSc in Econometrics and Mathematical Economics Oct. 2002 – June 2003

INSTITUTE FOR PURE AND APPLIED MATHEMATICS – IMPA

MS in Mathematics (Some PhD level coursework) Jan. 2000 – June 2002

- Main Fields: Probability Theory and Mathematical Economics

IBMEC BUSINESS SCHOOL

Bachelor’s in Economics Aug. 1996 – Dec. 2001

- Research Monograph: “International Interest Rate Parity: A Calculation of Brazil’s Risk Premium”

PROFESSIONAL EXPERIENCE

INSEAD

Post Doctoral Fellow

Oct. 2009 – present

- Research project: co-movement of asset prices using economic network links.

MERRILL LYNCH – Quantitative Research & Global Markets

Summer Associate – 3 Rotations

June 2008 – Aug. 2008

- Equity Derivatives Research – helped develop a multi asset allocation model using 4 major asset classes. Measured the contribution of new asset classes to the portfolio’s performance, and presented the project to managers and associates.
- Credit Strategy – Modeled the equity/credit link for financial firms. Identified the government “put option” in credit spreads of large banks. Also presented the project to the research group.
- Equity Structured Products – Back-tested simple strategies that attempt to extract the volatility premium in options.

COMISSÃO DE VALORES MOBILIÁRIOS – CVM SECURITIES AND EXCHANGE COMMISSION OF BRAZIL

Intern, Office of Economic Analysis

April 1998 – Oct. 1998

HONORS & AWARDS

- Northwestern University, Kellogg School of Management Fellowship, 2003 – Present
- Graduate Merit Award, London School of Economics, 2002-2003
- CNPq Fellowship for MS in Mathematics at IMPA, 2000 – 2002
- Valedictorian of the graduating class at IBMEC Business School, 2000

PERSONAL

- Computer Skills: SAS, C++, Matlab, VBA, Excel, CRSP, COMPUSTAT, NYSE’s TAQ
- Citizenship: Brazilian; Visa Status: Green Card
- Foreign Languages: fluent in Portuguese (native), English, and Spanish
- Main Hobbies: Surfing, Snowboarding, Kitesurfing, Squash, and Traveling