

Gustavo Pereira

+1 917-291-1257 | p.gustavo@columbia.edu | github.com/pereirage

PH.D. CANDIDATE AT COLUMBIA UNIVERSITY FOCUSING ON APPLIED AND COMPUTATIONAL
MACROECONOMICS.

EDUCATION

- Ph.D. in Economics, Columbia University** Aug. 2015 – May 2021 (expected)
Fields: Macroeconomics, Econometrics. Advisor: Prof. Martin Uribe.
- M.A. in Economics, Fundação Getulio Vargas** Jan. 2013 – Apr. 2015
Field: Finance. Advisor: Prof. Caio Almeida.
- B.A. in Economics, Fundação Getulio Vargas** Jan. 2008 – Dec. 2012

ONGOING RESEARCH

- Informal Labor Markets, Risk Premia, and the Business Cycle
Job Market Paper. Joint with Livio Maya.
 - Main insight: share of individuals working informally resembles a *portfolio weight*.
 - Formality choice trades off higher productivity of formal worker with lower risk of informal worker.
 - Observed dynamics of the informal sector in Brazil over the business cycle supports this theory.
 - Estimate a dynamic stochastic labor market model with data from Brazil.
 - Predictions of the model are only consistent with the data if we include a *time-varying price of risk*.
- Income Risk and the Welfare Effects of Informal Labor Activity
Joint with Livio Maya.
 - Study Brazilian data and document cross-sectional facts about informality.
 - Use documented facts to inform model of heterogeneous agents with an informal sector.
 - Apply the model to study welfare consequences of fighting informality.
 - Repression of informality increases aggregate income but has ambiguous effects on welfare.
 - Workers with lower skill are harmed by fight against informality due to increase in income risk.

EXPERIENCE

- Research Assistant** 2016-2017
Profs. Andres Drenik and Diego Perez.
 - Conducted exploratory analysis on large price database from biggest e-trade platform in Latin America.
 - Analysed patterns in currency denomination of different types of goods.
- Research Assistant** 2017-2018
Profs. François Gerard and Joana Naritomi.
 - Cleaned large, unstructured administrative database from a Brazilian state tax authority.
 - Analyzed the effects of a particular type of tax exemption on economic outcomes.

TECHNICAL SKILLS

Programming

- *Advanced:* Julia, MATLAB.
- *Intermediate:* R (data.table, ggplot2).
- *Basic:* Python (numpy, numba).

Tools

- Git, Emacs, Linux shell, L^AT_EX, MS Office.

TEACHING

Mathematical Methods for Economists (Ph.D level)

Fall 2017

Prof. Jushan Bai.

- Topics: introduction to topology, functional analysis and dynamical systems.

Introduction to Econometrics (Ph.D. level)

Fall 2018/19

Profs. Montiel Olea and Cox (2018); Montiel Olea and Lee (2019).

- Topics: statistical decision theory, estimation and inference, LASSO, bootstrap, multiple testing.

Macroeconomic Analysis II (M.A. level)

Spring 2018/19

Prof. Irasema Alonso.

- Topics included: growth models, real business cycles, labor market frictions, asset pricing, bank runs.

PUBLICATIONS

- Wealth Redistribution after Exchange Rate Devaluations, with Andres Drenik and Diego Perez.
American Economic Association Papers and Proceedings (2018) Vol. 108, pp. 552-556.

HONORS AND AWARDS

Dissertation Fellowship

Granted to students in their sixth year.

Sep. 2020 – May 2021

Columbia University

Wueller Fellowship

Granted to selected students admitted to the Ph.D. program.

Sep. 2015 – May 2020

Columbia University

Dean's Fellowship

Granted to students admitted to the Ph.D. program.

2015-2020

Columbia University

FAPERJ "Nota 10" Scholarship.

Granted to top 2 GPA in the first year M.A. sequence.

Jan. 2014 – Dec. 2014

Fundação Getúlio Vargas

CAPES Master's Program Scholarship.

Granted to top 2 GPA in the first year M.A. sequence.

Jan. 2013 – Dec. 2014

Fundação Getúlio Vargas

PERSONAL INFORMATION

Nationality: Brazilian, Italian.

Marital status: Single.

Languages: Portuguese (native), English (fluent), Spanish (basic).