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Curriculum

PhD Student at NOVA-IMS (Data Science, Econometrics and Business Analytics). MSc at ISCTE in Monetary and Financial Economics with research on volatility models. MSc and BSc in Applied Economics at FEA-RP/USP, with research on microeconomics, foreign trade, panel data econometric and evaluation of public policies. Advanced Studies in the PhD Finance Program at EAESP/FGV-SP. Scholarships grants from Brazilian Government with monograph and thesis awarded with academic prizes. Former Assistant Professor at Strong ESAGS/FGV (Macroeconomics and International Economics) and Teaching Assistant at USP (Statistics, Applied Math and Brazilian Economy).
Former Economist at Portuguese Competition Authority (AdC) for market research, sectoral studies, opinions, and recommendations to the Government of Portugal. Former Senior Manager at PagBank, responsible for Macroeconomic and Political Research, Credit, Regional, Sectoral and Competitive Analysis. Former Senior Economist at Febraban (Brazilian Federation of Banks), responsible for Macro and Credit Analysis and Forecast Surveys. Former Senior Economist and Coordinator at Tendências Consultoria, responsible for Sectoral Analysis for Credit Market, Retail, Capital Goods and Automotive Industry.

Academic Qualifications

University/Institution	Type	Degree	Period
Universidade Nova de Lisboa MagIC	PhD	Data Science, Econometrics and Business Analytics	2027
ISCTE-Instituto Universitário de Lisboa	M.Sc.	Monetary and Financial Economics	2024

EAESP/FGV-SP	Advanced Studies	Finance	2018
FEA-RP/USP	M.Sc.	Applied Economics	2013
FEA-RP/USP	Bachelor of Science	Economics	2010

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord.
2025/2026	2º	Analytical Decision Support Methods	Bachelor Degree in Management;	No
2025/2026	1º	Multivariate Data Analysis	Bachelor Degree in Computer Science and Business Management (PL);	No
2024/2025	2º	Introduction to Dynamic Models		No
2024/2025	1º	Applied Project in Data Science	Bachelor Degree in Data Science;	No

Publications

• Scientific Journals

- Scientific journal paper

1	Kannebley Jr., S., de Prince, D. & Baggi Alvarez, R. (2021). State export financial support of brazilian manufactured products: a microeconometric analysis. Pesquisa e Planejamento Econômico. - Times Cited Google Scholar: 1
2	Baggi Alvarez, R., Kannebley Jr., S. & Carolo, M.D. (2013). O impacto da interação universidade-empresa na produtividade dos pesquisadores: uma análise para as ciências exatas e da terra nas universidades estaduais paulistas. Revista Brasileira de Inovação. - Times Cited Google Scholar: 7

• Conferences/Workshops and Talks

- Publication in conference proceedings

1	Baggi Alvarez, R. & Bravo, J. M. (2025). Forecast Combination for Asset Classes: Insights on Market Efficiency and Arbitrage. In CISTI'2025 - 20th Iberian Conference on Information Systems and Technologies.
2	Baggi Alvarez, R., Curto, J. & Bravo, J. M. (2025). Volatility of Interest Rates in the U.S. After Covid-19: A Multivariate GARCH Analysis. In 9th International Conference on Advanced Research in Business, Management and Economics (ICABME).
3	Baggi Alvarez, R., Kannebley Jr., S. & Mendonça, D. (2018). State export financial support of Brazilian manufactured products: A microeconometric analysis. In EnANPAD 2018.: EnANPAD. - Times Cited Google Scholar: 1

4	Baggi Alvarez, R. (2014). Financiamento a exportações de produtos manufaturados brasileiros: uma análise microeconométrica. In 42° Encontro Nacional de Economia. Natal - Times Cited Google Scholar: 9
5	Baggi Alvarez, R. (2008). Impacto da interação universidade-empresa na produtividade dos pesquisadores: uma análise para as Ciências Exatas e da Terra nas universidades estaduais paulistas. In SIICUSP Simpósio Internacional de Iniciação Científica da Universidade de São Paulo.

- Conference paper not in proceedings

1	Baggi Alvarez, R., Curto, J. & Bravo, J. M. (2025). Volatility of Interest Rates in the U.S. After Covid-19: A Multivariate GARCH Analysis. 14th International Conference of the Financial Engineering and Banking Society (FEBS).

• Other Publications

- Master's Dissertation

1	Baggi Alvarez, R. (2024). Volatility of interest rates after Covid-19: A multivariate GARCH analysis for the US economy.
2	Baggi Alvarez, R. (2013). Instrumentos públicos de incentivo às exportações e desempenho de estreantes no mercado internacional. - Times Cited Google Scholar: 2