

Leonardo Salim Saker Chaves

CONTACT INFORMATION	213 Social Sciences Bldg. Department of Economics Duke University Durham, NC 27705 USA	<i>Phone:</i> (919) 768-3776 <i>E-mail:</i> ls285@duke.edu <i>Website:</i> https://sites.google.com/view/lsalimsaker
RESEARCH INTERESTS	Financial Econometrics, High Frequency and Time Series Econometrics, Macroeconomics	
EDUCATION	Duke University , Durham, North Carolina, USA Ph.D., Economics, <i>Expected:</i> May 2021 <ul style="list-style-type: none">• Dissertation Committee: Tim Bollerslev, Jia Li, Andrew Patton, and Federico Bugni M.A., Economics, December 2017 Getulio Vargas Foundation (EPGE/FGV-RJ) , Rio de Janeiro, Brazil M.A., Economics, June 2015 Federal University of Rio de Janeiro (UFRJ) , Rio de Janeiro, Brazil B.A., Economics, June 2012	
PUBLICATIONS	“Generalized Jump Regressions for Local Moments,” (with Tim Bollerslev and Jia Li), May 2020, <i>Journal of Business & Economic Statistics</i> , 8:1-11.	
WORKING PAPERS	“Macro Announcement Disagreement Observed in the Cross Section of Stocks,” Job Market Paper	
TEACHING EXPERIENCE	Duke University , Durham, North Carolina USA <i>Teaching Assistant</i> - Investments and Financial Markets Fall 2019, 2018, 2017 (Advanced undergraduate and master) Instructor: Tim Bollerslev <i>Teaching Assistant</i> - Econometrics II Spring 2017 (PhD core) Instructors: Matt Masten and Jia Li <i>Teaching Assistant</i> - Econometrics I Fall 2016 (PhD core) Instructor: Federico Bugni Getulio Vargas Foundation (EPGE/FGV-RJ) , Rio de Janeiro, Brazil <i>Teaching Assistant</i> - Time Series and Panel Data Fall 2014 (PhD core) Instructor: João Victor Issler <i>Teaching Assistant</i> - Statistics I Spring 2014 (PhD core) Instructor: Caio I. Rodrigues de Almeida	

RESEARCH EXPERIENCE	Duke University , Durham, North Carolina USA	
	<i>Research Assistant</i>	August 2017 - May 2020
	Supervisors: Tim Bollerslev and Jia Li	
	Topic: Jump Regressions and Empirical Study of Volume-Volatility Relation	
	Getulio Vargas Foundation (EPGE/FGV-RJ) , Rio de Janeiro, Brazil	
	<i>Research Assistant</i>	January 2014 - June 2015
	Supervisor: Marcelo Moreira	
	Topic: Inference under Weak Instruments	
PROFESSIONAL EXPERIENCE	Fitch Ratings Brasil Ltda. , Rio de Janeiro, Brazil	
	<i>Internship</i>	February, 2011 - February, 2012
	Provided support to the analysis of Financial Institutions in Brazil. It consisted of making the first evaluation of the financial statements from these companies.	
PROGRAMMING SKILLS	Matlab, Python, SAS, R, Latex	
LANGUAGES	English (Fluent), Portuguese (Native), French (Advanced), Spanish (Intermediate)	
CONFERENCE PRESENTATIONS	2019: Fourth International Workshop in Financial Econometrics	
AWARDS	• Summer Research Fellowship, Duke University	2016, 2020
	• First Year PhD Fellowship, Duke University	2015
	• Scholarship for Master's Studies, Brazilian Coordination Office for the Improvement of Graduate Personnel (CAPES)	2013, 2014
REFERENCES	Tim Bollerslev Juanita and Clifton Kreps Distinguished Professor of Economics Duke University (919) 660-1846 tim.bollerslev@duke.edu	Andrew Patton Zetler Family Distinguished Professor of Economics Duke University (919) 660-1849 andrew.patton@duke.edu
	Jia Li Professor of Economics Duke University (919) 660-1874 jia.li2@duke.edu	Federico Bugni Professor of Economics Duke University (919) 660-1887 federico.bugni@duke.edu