IGOR FERREIRA BATISTA MARTINS

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EDUCATION

Insper *January 2020 - February 2024*
PhD in Economics
Advisor: Prof. Dr. Hedibert Freitas Lopes
Thesis: Essays in Bayesian Financial Econometrics

University of São Paulo *January 2018 - April 2020*
Master of Science in Economics
Advisor: Prof. Dr. Márcio Poletti Laurini.
Thesis: Macroeconomic forecasting using DFM: A sparse principal components approach

Federal University of São Carlos *March 2011 - December 2016*
Bachelor of Science in Electrical Engineering. *1st place, Class of 2016*
Advisor: Prof. Dr. Ricardo Augusto Souza Fernandes

Norwegian University of Science and Technology *August 2014 - July 2015*
Visiting Scholar

PUBLISHED PAPERS

Stochastic Volatility Models with Skewness Selection
Martins, I.F.B. and Lopes, H.F., 2024. Entropy, 26(2). 142.

WORKING PAPERS

What events matter for exchange rate volatility? (WP with Hedibert Lopes)
Conferences: ESOBE (2024), ISBA world meeting (2024, accepted), Latin American Meeting of the Econometric Society (2023), Advances in Time Series Analysis (U. of Chicago), 67th European Group of Commodities and Financial Modeling (Sapienza), and 23th Brazilian Finance Meeting.

Dynamic copula models with variable selection (WP with Hedibert Lopes)
Conferences: Brazilian Time Series and Econometrics Meeting (2023)

Forecasting using DFM: A sparse principal components approach (WP with Márcio Laurini)
Conferences: 41st Brazilian Econometrics Meeting and 18th Time Series and Econometrics Meeting.

WORK IN PROGRESS

Currency Carry Under Falling Stars (WP with Mohammed M. Kaebi)

Firm Characteristics and Stock Returns in Brazil (WP with R. Ribeiro, J. Costa, M. M. Kaebi and T. Nobrega)

TEACHING EXPERIENCE

Örebro University *September 2024*
Guest Lecturer Economic Research and Communication (Daniela Andrén)

Insper *January 2022 - April 2022 and January 2023 - April 2023*
Graduate Teaching Assistant Time Series (Miguel Bandeira)

Insper *April 2021 - July 2021*
Graduate Teaching Assistant Bayesian Learning (Hedibert Lopes)

Insper *January 2021 - March 2021*
Graduate Teaching Assistant Asset Pricing (Marco Bonomo)

Department of Economics, University of São Paulo *March 2019 - July 2019*
Graduate Teaching Assistant Microeconomics (Fábio Barbieri)

Department of Mathematics, Federal University of São Carlos *March 2012 - November 2012*
Undergraduate Teaching Assistant Calculus 1 (Ivo Machado)

WORK EXPERIENCE

Örebro University, Örebro *September, 2024*
Postdoctoral Researcher

Kapitalo Investments, São Paulo *February 2022 - August, 2024*
Researcher

Volatility modeling.

Estimation of structural VAR models.

Estimation of DSGE models.

Insper, Center for Finance, São Paulo *January 2021 - December 2022*
Research assistant

Development of datasets with daily risk factors in FX, stock and fixed income markets

Text-based analysis of political discourse impacting volatility of financial assets in Brazil

Yield curve models with unspanned macroeconomic factors

BM&F Bovespa, São Paulo *January 2016 - December 2016*
Intern - Risk Management

Development and maintenance of market reports with emphasis in Central Counterpart's risk appetite.

Simulation of financial stress scenarios.

LANGUAGES

English (Fluent; TOEFL iBT score: 107/120), Portuguese (Native)

COMPUTER SKILLS

R, Python, Matlab, SQL, LaTeX