Sandro Canesso de Andrade

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EDUCATION

Ph.D. in Finance (University of California, Berkeley), 2006.
M.S. in Economics (EPGE /Fundação Getulio Vargas), 1996.
Engineer (ITA-Instituto Tecnológico de Aeronáutica), 1993.

EMPLOYMENT

09/2013 - : Associate Professor of Finance, University of Miami

08/2006 - 08/2013: Assistant Professor of Finance, University of Miami

08/2003 - 06/2006: Graduate Student Instructor, UC-Berkeley

12/1997 - 05/2001: Analyst, Advisor, and Senior Advisor, Central Bank of Brazil

12/1996 - 11/1997: Economist, Institute of Applied Economic Research (IPEA)

01/1996 - 09/1996: Senior Financial Analyst, Banco BBM S.A.

PUBLICATIONS

Semi-parametric learning of structured temporal point processes *Journal of Machine Learning Research*, forthcoming
(with G. Xu, M. Wang, J. Bian, T. Burch, H. Huang, J. Zhang, and T. Guan)

The costs of sovereign default: Evidence from the stock market. *Review of Financial Studies*, 2018.
(with V. Chhaochharia)

Official FX interventions through derivatives. *Journal of International Money and Finance*, 2014.
(with E. Kohlscheen)

SOX, corporate transparency, and the cost of debt. *Journal of Banking and Finance*, 2014.
(with G. Bernile and F. Hood).

Analyst coverage, information, and bubbles. *Journal of Financial and Quantitative Analysis*, 2013.
(with J. Bian and T. Burch).

"Sell in May and go away" just won't go away. *Financial Analysts Journal*, 2013.
(with V. Chhaochharia and M. Fuerst)

Can broker-dealer client surveys provide signals for debt investing? *Journal of Banking and Finance*, 2011.
(with W.B. Barrett).

Information immobility and foreign portfolio investment. *Review of Financial Studies*, 2010.
(with V. Chhaochharia).

A model of asset pricing under country risk. *Journal of International Money and Finance*, 2009.

Trading imbalances, predictable reversals, and cross-stock price pressure. *Journal of Financial Economics*, 2008.
(with C. Chang and M. Seasholes).

Market timing with *Cay*. *Journal of Portfolio Management*, 2006.
(with I. Babenko and Y. Tserlukevich).

OTHER PUBLICATIONS (selected)

A practical anti-bubble prescription. *The Economists' Voice*, 2012. (with J. Bian and T. Burch).

Debt ceiling debate isn't our nation's prime concern. *The Miami Herald,* August 15, 2011.

Testing the Expectations Hypothesis in the Brazilian term structure of interest rates. *Brazilian Review of Finance* 2003. (with B. Tabak)

Controlling credit risk in foreign reserves. *Central Banking Journal*, 2001.

Is it worth tracking Dollar-Real implied volatility? *Brazilian Journal of Applied Economics*, 2001. (with B. Tabak)

A credit risk measurement model. *Resenha BM&F*, 2001. (in Portuguese)

The pricing of principal-guaranteed mutual funds. *Resenha BM&F*, 2000. (in Portuguese)

Scenarios for the beginning of the Millennium in Brazil. In *A Economia Brasileira em Perspectiva –1998.* IPEA (with O. Tourinho) (in Portuguese)

CURRENT WORKING PAPERS

Sovereign risk premia and global macroeconomic conditions (with A. Ekponon and A. Jeanneret)

HONORS AND AWARDS

Sun Yefang Financial Innovation Award, 2014

Earl F. Cheit Award for Graduate Student Instructor (MFE Program), Haas School of Business, 2006

Outstanding Graduate Student Instructor Award, U.C. Berkeley, 2005

BBM Award, 1995

INFRAERO Award, 1993

Litoral Engineering Award, 1993

Honors of ITA's Dept. of Transports, 1993

Honors of ITA's Dept. of Mathematics, 1993

MISCELLANEA

Languages: Portuguese (native), English (fluent), Spanish (advanced)

Refereeing activity: *Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Review of Finance, Management Science, Journal of International Economics, Review of Asset Pricing Studies, Journal of International Business Studies, Journal of International Money and Finance, Journal of Banking and Finance, Financial Analysts Journal, Journal of Portfolio Management, Emerging Markets Review, Journal of Financial Research, Financial Review, Journal of Futures Markets, Journal of Business Finance & Accounting, Scandinavian Journal of Economics, Journal of Economic Surveys, European Financial Management, European Journal of Finance, Revista Brasileira de Economia, Brazilian Review of Econometrics, Pesquisa e Planejamento Economico, Brazilian Review of Finance.*

Editorial activity: Associate Editor at *Journal of Banking and Finance*

Visa status: Brazilian citizen, U.S. permanent resident.

Family status: Married, with three children (born in 2008, 2010, and 2012).