Felipe Bastos Gurgel Silva

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Academic Employment

- **Trulaske College of Business, University of Missouri** — Columbia, MO, USA
  - Assistant Professor of Accountancy — Aug/2018 – Present

Education

- **Samuel C. Johnson Graduate School of Management, Cornell University** — Ithaca, NY, USA
  - Ph.D in Management — Aug/2013 – Aug/2018
    - Concentration in Finance and Accounting, Minor in International Economics
  - M.Sc in Management — Aug/2013 – Aug/2017
    - Concentration in Finance
- **Cornell University** — Ithaca, NY, USA
  - M. Eng. Operations Research and Information Engineering — Aug/2011 – Dec/2012
    - Concentration in Financial Engineering (GPA: 3.94 / 4.00)
    - Final project title: *Price-Based Hedging: Hedge When You Can, Not When You Have to*
- **Instituto Tecnológico de Aeronáutica** — Sao Jose dos Campos, SP, Brazil
  - B. Eng. Aeronautical Engineering — Jan/2002 – Dec/2006
    - Acceptance rate: 1.5% (8289 applicants / 134 admissions). GPA: 8.52 / 10.00
    - Final project title: *A Theoretical Approach for Aircraft Handling Qualities on Unsteady Flight Conditions*

Research Experience

- **Samuel C. Johnson Graduate School of Management, Cornell University** — Ithaca, NY, USA
  - Research Assistant — Feb/2013 – May/2013
    - Research work on empirical asset pricing.
- **Massachusetts Institute of Technology** — Cambridge, MA, USA
  - Visiting student at the Department of Aeronautics and Astronautics — Jan/2006 – Jun/2006
    - Research on flight mechanics and control.
- **Brazilian Institute for Space Research (INPE)** — Sao Jose dos Campos, SP, Brazil
  - Undergraduate Research Scholar (PIBIC) — Aug/2003 – Jul/2005
    - Research on chaotic dynamic systems and nonliner dynamics.

Working Papers

** Indicates presentation by coauthors.*

- **Fiscal Deficits, Banks' Credit Risk and Loan Loss Provisions**
  - Forthcoming in the *Journal of Financial and Quantitative Analysis*
  - Job Market Paper — Based on my dissertation at Cornell University
  - Presented at Cornell University (2017), the 2017 AAA PhD Rookie Recruiting and Research Camp, Rice University (2018), University of Missouri (2018), UT Dallas (2018), the 2019 Lubrafin Meeting, and the 2019 FMA Annual Meeting.
  - 2019 FMA Annual Meeting Top 10 Section paper.
  - Available at ssrn.com/abstract=2991392
- **Government Guarantees and Banks' Earnings Management**
  - With Manuela M Dantas and Kenneth J Merkley
  - Presented at Cornell University (2016), Washington University in Saint Louis (2016*), the FARS Midyear Meeting (2017), Singapore Management University (2017*), the Transatlantic Doctoral Conference (2017), the AAA Annual Meeting (2017), University of Minnesota (2017*), and the 18th FDIC/JFSR Annual Banking Research Conference.
  - Available at ssrn.com/abstract=2797697

Published Papers

** Indicates presentation by coauthors.*

- **Can VPIN Forecast Geopolitical Events? Evidence from the 2014 Crimean Crisis.** *Annals of Finance*, 14.1 (2018): 125-141.
  - With Ekaterina Volkova
  - Available at ssrn.com/abstract=2828697
- **Risk Measures and the Impact of Asset Price Bubbles.** *Journal of Risk.* Volume 17, Number 3 (February 2015).
  - With Robert A Jarrow
  - Presented at the Global Association of Risk Professionals (GARP), Jersey City, NJ, USA (2012).

- Available at ssrn.com/abstract=2341641

Workshop Presentations

- University of Texas at Dallas (Naveen Jindal School of Management) Feb/2018
- University of Missouri (Trulaske College of Business) Jan/2018
- Rice University (Jones School of Business) Jan/2018

Conference Presentations

- 2020 Eastern Finance Association Annual Meeting — Boston, MA, USA (scheduled)
- 2020 MFA Annual Meeting — Chicago, IL, USA (scheduled)
- 2019 FMA Annual Meeting — New Orleans, LA, USA
- 2019 LUBRAFIN Meeting — Olhão, Portugal
- 18th FDIC/JFSR Annual Banking Research Conference — Arlington, VA, USA
- 2018 AAA Annual Meeting — Washington, DC, USA
- 2017 AAA PhD Rookie Recruiting and Research Camp — Miami, FL, USA
- 2017 AAA Annual Meeting — San Diego, CA, USA
- 2017 Transatlantic Doctoral Conference (TADC), London Business School — London, UK
- 2017 FARS Midyear Meeting — Charlotte, NC, USA

Conference Discussions

- 2020 FARS Midyear Meeting (1 paper) — Nashville, TS, USA (scheduled)
- 2019 FMA Annual Meeting (1 paper) — New Orleans, LA, USA
- 2019 LUBRAFIN Meeting (1 paper) — Olhão, Portugal
- 2019 Applied Finance Conference (1 paper) — New York, NY, USA
- 2018 AAA Annual Meeting (2 papers) — Washington, DC, USA
- 2017 AAA Annual Meeting (4 papers) — San Diego, CA, USA
- 2017 Transatlantic Doctoral Conference (TADC), London Business School — London, UK
- 2016 AAA Annual Meeting (1 paper) — New York, NY, USA

Teaching Experience

- Trulaske College of Business, University of Missouri
  - Instructor of *Accounting and Business Strategy Analysis.*
    - ACCTCY-8450 (Fall 2019, 3 sessions) — Full-semester M.Acc. course (3.0 Credit)
    - ACCTCY-8450 (Fall 2018, 3 sessions) — Full-semester M.Acc. course (3.0 Credit)
- Samuel Curtis Johnson Graduate School of Management, Cornell University
  - Teaching Assistant for *Investment and Portfolio Management.* Instructor: Matthew D Baron
    - NBA-5420 (Spring 2018) — Full-semester Resident MBA course (3.0 Credit)
  - Teaching Assistant for *Behavioral Finance.* Instructor: Matthew D Baron
    - NBA-5980 (Spring 2018) — Half-semester (1st half) Resident MBA course (1.5 Credit)
  - Teaching Assistant for *Financial Accounting.* Instructor: Radha B Radhakrishna
    - NCC-5000 (Summer 2018) — Accelerated MBA Core course
    - NCC-5000 (Summer 2017) — Accelerated MBA Core course
  - Instructor of *Managerial Finance.*
    - NCC-5560 (Fall 2016) — Undergraduate and graduate (non-business) course
  - Teaching Assistant for *Fixed Income Securities and Interest Rate Derivatives.* Instructor: Robert A Jarrow
    - NBA-5550 (Fall 2017) — Full-semester Resident MBA course (3.0 Credit)
    - NBA-5550 (Fall 2016) — Full-semester Resident MBA course (3.0 Credit)
    - NBA-5550 (Fall 2015) — Full-semester Resident MBA course (3.0 Credit)
  - Teaching Assistant for *Managerial Reporting.* Instructor: Robert J Bloomfield
    - NBAY5020 (Spring 2016) — NYC Tech MBA course (1.5 Credit)
    - NBAE5020 (Fall 2015) — Executive MBA course (1.5 Credit)
  - Teaching Assistant for *Corporate Governance.* Instructor: Yaniv Grinstein
    - NBAB-5650/MBQC-926 (Fall 2015) — Cornell Queens Executive MBA course (1.5 Credit)
  - Teaching Assistant for *Corporate Financial Policy.* Instructor: Murillo Campello
    - NBAB-5580/MBQC-827 (Fall 2015) — Cornell Queens Executive MBA course (1.5 Credit)
    - NBA-5580 (Spring 2015) — Half-semester (2nd half) Resident MBA course (1.5 Credit)
    - NBAE-5580 (Spring 2015) — Executive MBA course (1.5 Credit)
    - NBA-5580 (Winter 2015) — Managerial Finance Immersion - Resident MBA course (1.5 Credit)
    - NBA-5580 (Spring 2014) — Half-semester (2nd half) Resident MBA course (1.5 Credit)
    - NBAE-5580 (Spring 2014) — Executive MBA course (1.5 Credit)
    - NBA-5580 (Winter 2014) — Managerial Finance Immersion - Resident MBA course (1.5 Credit)
  - Teaching Assistant for *Derivative Securities - Part 2.* Instructor: George P Gao
    - NBA-6740 (Fall 2014) — Half-semester (2nd half) Resident MBA course (1.5 Credit)
    - NBA-6740 (Fall 2013) — Half-semester (2nd half) Resident MBA course (1.5 Credit)

- Teaching Assistant for *Derivative Securities - Part 1.* Instructor: George P Gao
  - NBA-6730 (Fall 2014) — Half-semester (1^{st} half) Resident MBA course (1.5 Credit)
  - NBA-6730 (Fall 2013) — Half-semester (1^{st} half) Resident MBA course (1.5 Credit)

- Associacao Curso Vencedor (CASD Vestibulares)
  - Instructor of Mathematics, Physics and Chemistry. Mar/2002 - Jul/2003

  CASD Vestibulares is a Brazilian NGO which provides socio-economically disadvantaged students with high-quality university preparation at low cost.

Awards and Grants

- Semifinalist for Best Paper Award — 2019 FMA Annual Meeting — New Orleans, LA, USA
- IAS/AAA PhD Travel Grant to attend the 2017 AAA Annual Meeting — San Diego, CA, USA
- AAA/Deloitte/J. Michael Cook Doctoral Consortium Fellow (Jun/2017) — Westlake, TX, USA
- GARP Research Fellowship. Granted by the Global Association of Risk Professionals (May/2012) — Jersey City, NJ, USA
- SICINPE 2004 Scientific Initiation Award (Aug/2004) — Sao Jose dos Campos, SP, Brazil
  - Granted to the scholar with the best paper presented at the 2004 Symposium of Scientific Initiation of the Brazilian Institute for Space Research (1^{st} place out of 74 presented papers).
- Honourable Mention in Human Sciences, Instituto Tecnológico de Aeronáutica — Sao Jose dos Campos, SP, Brazil
  - Granted in recognition of outstanding academic performance in courses offered by the department of Department of Human Sciences (Dec/2006).

Ad-Hoc Refereeing Activities

- 2019: Hawaii Accounting Research Conference 2020 (HARC-2020).
- 2018: 2018 AAA Annual Meeting (reviewer), 2019 FARS Midyear Meeting (reviewer)
- 2017: Journal of Financial Reporting, 2018 FARS Midyear Meeting (reviewer)
- 2016: Journal of Financial Services Research
- 2015: Journal of Financial Services Research

Non-Academic Experience

- **Elustria Capital Partners** — New York, NY, USA
  - Summer Research Associate — Jun/2012 – Aug/2012
    - Energy hedge fund with 100 million USD of AUM.

- **MAPS S.A Solucoes e Servicos** — Sao Paulo, SP, Brazil
  - Modeling Consultant — Nov/2010 – Jun/2011
    - Leading IT firm that provides software solutions to financial firms (buy and sell side).

- **Santander Global Banking and Markets** — Sao Paulo, SP, Brazil
  - Prop. Trading Quantitative Analyst — Mar/2010 – Oct/2010
    - Responsible for quantitative research applied to Foreign Exchange financial instruments.

- **Itau Unibanco Holdings (NYSE: ITUB)** — Sao Paulo, SP, Brazil
  - Market Risk Modeling Analyst — Jul/2008 – Feb/2010
    - Risk modeling of financial instruments. Responsible for the development of the market risk calculator implemented to consolidate the risk exposures of the foreign branches of the Bank Holding Company.

- **Embraer (NYSE: ERJ)** — Sao Jose dos Campos, SP, Brazil
  - Product Development Engineer — Mar/2007 – Jun/2008
    - Structural analysis engineer engaged on the certification campaign of the Phenom 100 Executive Very Light Jet with focus on Power-plant structures.

Media Impact

- English: Bloomberg, Washington Post, Radio Free Europe
- Portuguese: InfoMoney, VEJA Mercados
- German: Der Standard (Austria)
- Russian: Vedomosti

Additional Information

- Fluent in English, Native Speaker of Portuguese, and Conversational in Spanish
- My Erdős Number is 4