

Paulo Saraiva

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Biography

Paulo Saraiva is a Consultant at Vega Economics specializing in econometrics and model development. He has expertise working with models that estimate production, profits and costs, as well as models that analyze the relationships within large datasets. These models have a wide array of applications within antitrust, economics, and finance.

Dr. Saraiva has consulted on cases involving residential mortgage-backed securities, technology patents, international arbitration, consumer protection, and healthcare. In recent case experience, he implemented a statistical approach to evaluate the causes of mortgage losses. He has also developed a bootstrap approach used to analyze mortgage servicing and repurchase claims and calculated damages in a class action regarding losses on equities and bonds due to corruption.

Prior to working at Vega Economics, Dr. Saraiva was a statistical and econometrics consultant at International Food Policy Research Institute. In this role, he developed and implemented an econometric frontier approach to allow policy makers in Peru to identify rural regions with agricultural profit growth potential. He has taught courses in econometrics, statistics, mathematics, macroeconomics, and microeconomics at both the graduate and undergraduate levels at the University of Colorado, Boulder and Oregon State University.

Dr. Saraiva's research has appeared in *Econometric Reviews*, *Regional Science and Urban Economics*, and *Communications in Statistics - Theory and Methods*. He holds a Ph.D. in Economics from the University of Colorado, Boulder, an M.S. in Economics from Oregon State University, and an M.A. in Economics from Universidade Federal do Ceará. He is fluent in English, Portuguese, and Spanish.

Education

Ph.D., University of Colorado, Boulder - Economics/Econometrics, 2015

M.S., Oregon State University - Economics, 2009

M.A., Universidade Federal do Ceará – Economics, 2006

B.Sc., Universidade Federal do Ceará – Economics, 2003

Professional Experience

Vega Economics, Consultant, 2017-present

Econ One Research, Consultant/Advisor, 2015-2017

University of Colorado, Boulder, Instructor, 2010-2014

International Food Policy Research Institute, Econometrics Consultant, 2010

Paulo Saraiva

Oregon State University, Instructor, 2006-2009

Publications

“GMM Estimation of SAR Simultaneous Equation Models with Unknown Heteroskedasticity,” *with Xiaodong Liu*, *Econometric Reviews*, 2017.

“GMM Estimation of SAR Models with Endogenous Regressors” *with Xiaodong Liu*, *Regional Science and Urban Economics*, 2015.

“On asymptotic normality of the local polynomial regression estimator with stochastic bandwidths,” *with Carlos Martins-Filho*, *Communications in Statistics: Theory and Methods*, 2012.

Work in Progress

“A Nonparametric Quantile Regression and Tail Expectation Approach to Event Studies,” 2018.

“Estimation and Inference of Categorical Effects,” with Gustavo Saraiva.

“GMM Estimation of SAR Simultaneous Equation with Heterogeneous Dependence Structure,” 2018.

“Estimation and Inference of Multinomial Models with Spatial Dependence,” 2018.

Presentations

“GMM Estimation of SAR Simultaneous Equation Models with Unknown Heteroskedasticity,” *Econometrics Workshop at University of Colorado, Boulder, Department of Economics*, 2015.

“On asymptotic normality of the local polynomial regression estimator with stochastic bandwidths,” *20th Annual Meetings of the Midwest Econometrics Group*, 2010.

“On additive semiparametric frontier estimation,” *Econometrics Workshop at University of Colorado, Boulder, Department of Economics*, 2010.

“Nonparametric additive profit frontier estimation: Efficiency for rural Peru,” *Brownbag Series at International Food Policy Research Institute*, 2010.

“On additive semiparametric frontier estimation,” *Brownbag Series at International Food Policy Research Institute*, 2010.

“On asymptotic distribution of the Rosenblatt density estimator based on stochastic bandwidths,” *Econometrics Brownbag Series at Oregon State University, Department of Economics*, 2008.

Fellowships and Awards

The 2011 Reuben A. Zubrow Fellowship in Economics.

The 2009 – 2010 Wyn Owe Fellowship.

The 2008 – 2009 D. Barton DeLoach Distinguished Graduate Fellowship in Economics.

The 2008 – 2009 Oregon Lottery Graduate Scholarship.

High pass in the Econometrics Qualifying exam, 2006.

Paulo Saraiva

Conselho Nacional de Pesquisa e Desenvolvimento Técnico (CNPq) Scholarship, 2004 – 2005.

Teaching Experience

Math for Economists (Graduate): University of Colorado, Boulder.

Econometrics (Undergraduate – Substitute Lecturer): University of Colorado, Boulder.

Intermedia Macroeconomics (Undergraduate): University of Colorado, Boulder.

Introduction to Statistics (Undergraduate): University of Colorado, Boulder.

Principles of Microeconomics (Undergraduate): Oregon State University.

Econometrics Lab (Graduate): Oregon State University.

Programming

Proficient in: Matlab, R, Stata