Brian Amorim Cabaço

PhD Candidate in Economics at University College London

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EXPERIENCE

European Central Bank, DG Monetary Policy — Frankfurt, Germany
External Consultant — 10.2024 – Present
PhD Trainee — 06.2024 – 09.2024

- Leading a research project to estimate the macroeconomic effects of interest-rate policy, forward guidance, and QE using historical narrative restrictions, intraday data, and Bayesian factor models.
- Performed factor-based statistical decompositions of intraday movements in yields and stock indices around Governing Council meetings to identify distinct policy drivers; synthesized results into policy notes for the ECB Chief Economist.
- Developed Bayesian vector autoregression and dynamic factor models with stochastic volatility and shrinkage in Python to forecast Euro area macroeconomic variables.
- Compiled a dataset of over 1,000 ECB communications and aligned it with intraday market moves by combining Python web scraping with Bloomberg Terminal extractions.
- Built a natural language processing pipeline with domain lexicon and latent Dirichlet allocation for sentiment/topic analysis of ECB communications and their effects on financial markets.

University College London — London, United Kingdom
Postgraduate Teaching Assistant — 09.2020 – Present

- Taught MSc Macroeconomics and BSc Macroeconomic Theory and Policy.

London Economics — London, United Kingdom
Economic Analyst — 01.2019 – 06.2020

- Quantified impact of Omani electricity reforms on energy demand with penalised regression and spatial analysis in R.
- Estimated the effects of collusion between a large beverages company and Portuguese retailers on prices using panel data regression analysis in Stata and R.
- Developed decision-support models: cost-benefit analysis with Monte-Carlo simulation of UK space-launch funding for the UKSA; cohort-style projections of Welsh health expenditure for the Welsh Government.

EDUCATION

MPhil/PhD in Economics, University College London — 2020 – Present

- The Macroeconomic Effects of Currency Movements
- Antitrust, Market Power, and US Macroeconomic Outcomes (with Morten Ravn)
- Monetary Policy Identification and Transmission: A Narrative High-Frequency Approach (with Adriana Grasso)
- The Macroeconomic Effects of Mergers and Acquisitions in the United States (Job Market Paper)

MRes in Economics with Distinction, University College London — 2019 – 2020

MSc in Economics with Distinction, University College London — 2017 – 2018

BSc in Economics, University of Lausanne (exchange at the University of British Columbia) — 2014 – 2017

LANGUAGES

French (native), English (fluent), Portuguese (fluent), German (elementary)

COMPUTER SKILLS

Python (pandas, numpy, scipy, dask, numba, statsmodels, scikit-learn), SQL, Matlab, R, Stata, VBA, Git, Linux, Bloomberg Terminal, Refinitiv Eikon

AWARDS

James M. and Cathleen D. Stone Centre at UCL PhD Scholarship — 2024 – Present

ESRC Scholarship for MPhil/PhD studies — 2020 – 2023

ESRC Scholarship for Advanced Quantitative Methods — 2020 – 2023