

ERICA SILVA

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PERSONAL INFORMATION

Birthdate: sep-15-1977

Citizenship: Brazilian, F-1 Visa.

OBJECTIVE

To obtain a position in structuring complex instruments which will utilize my strong applied Bloomberg and financial engineering skills and leverage my inter-disciplinary training.

EDUCATION

- M.S., Global Finance, The New School for Social Research, New York, NY, September 2008 (expected).
- Ph.D., Economics (core and field courses in Financial Economics), New York University, New York, NY, August 2005 – May 2007.
- M.A., Economics, University of Brasilia, Brazil, December, 2003.
- B.A., Economics, University of Brasilia, Brazil, December 2000.

RESEARCH

- “How Sovereign Issues Affect Liquidity in the Corporate Markets: The Brazilian Case”, 2007
- “Loss or Benefit?: The (ir) relevance of public debt for Brazilian corporate bonds”, In XXIX Meeting of the Brazilian Econometric Society, 2007.
- “Optimal Public Debt Weightings: A Macro Structural Analysis”, V Encuentro Internacional de Finanzas, 2004.
- “Optimal International Reserves Holdings in Emerging Markets Economies: the Brazilian Case”, In Annals of the XXXII Brazilian Economics Meeting, 2004.
- “Credit Risk Modelling”, In Annals of the BIS International Conference on International Reserves Management, 2004.

AWARDS AND FELLOWSHIPS

- 3rd ANBID (Brazilian National Association of Investment Banks) Capital Markets Dissertation Prize for the paper “How Sovereign Issues Affect Liquidity in the Corporate Markets: The Brazilian Case” (in Portuguese, joint with Regis Salgado), 2007.
- Global Finance Scholarship, The New School for Social Research, 2007 – 2008.
- McCracken Scholarship, New York University (PhD), 2005 – 2006.
- CAPES (Brazilian Ministry of Education) Master Degree Fellowship, 2001 – 2002.
- CNPq (Brazilian Ministry of Science and Technology) Research Assistant Fellowship, 1998 – 2000.

PROFESSIONAL EXPERIENCE

Central Bank of Brazil, 2002 – 2005.

- International Reserves Operations Department: Credit Risk Advisor, responsible for modeling and computational implementation of the credit risk model for a portfolio of \$30 billion.
- Department of Banking Operations and Payment System: Researcher in Applied Monetary Economics, responsible for reports and evaluation of the impact of proposed policy actions on the Brazilian banking system.

SKILLS

- Languages: Portuguese (native speaker), English (fluent), Spanish (reading and understanding).
- Coursework: Real Analysis, Stochastic Processes, Linear Algebra, Calculus, Probability Theory, Financial Theory, Corporate Finance, Financial Engineering, Financial Time Series, Econometrics, Microeconomics, Macroeconomics.
- Data Vendors: Bloomberg, DataStream, Reuters.
- Softwares: Eviews, Latex, Matlab, Mathematica, Microsoft Office, Photoshop, SAS, SQL, SPSS, Stata.