



## Alexandre ALLES RODRIGUES

Ph.D., Finance

Assistant Professor, Finance

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### EDUCATION

- 2018** Ph.D., Finance, Neoma Business School, France
- 2012** Master in Finance, Neoma Business School, France
- 2006** Bachelor, Business Administration, Finance, Federal University of Rio Grande do Sul, Brazil

### PROFESSIONAL CERTIFICATION

- 2017** Chartered Financial Analyst, CFA Institute, USA

### RESEARCH INTERESTS

Asset allocation, Portfolio management

### PROFESSIONAL EXPERIENCE

#### ACADEMIC:

- 2017 - Present** Assistant Professor, IÉSEG School of Management, France
- 2013 - 2016** Teaching and Research Assistant, Neoma Business School, France

#### PROFESSIONAL:

- 2012 - 2013** Senior Funds Analyst, Banco Cooperativo Sicredi, Brazil
- 2010 - 2011** Investment Advisor, Ativa Investimentos, Brazil
- 2009 - 2010** Research Analyst, XP Investimentos, Brazil
- 2006 - 2008** Middle-Office Analyst, XP Investimentos, Brazil
- 2005 - 2005** Financial Analyst, ThyssenKrupp, Brazil
- 2003 - 2004** Credit Risk Analyst, Banco Cooperativo Sicredi, Brazil

## **COURSES TAUGHT**

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- Gestion des risques - capital market
- Financial analysis
- Financial markets
- Portfolio management and analysis
- Financial markets - portfolio management
- Financial markets & inst 2 - capital markets & fin inst
- Financial markets
- Portfolio management and analysis
- Financial analysis
- Corporate finance

## **INTELLECTUAL CONTRIBUTIONS**

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### **Papers in refereed journals**

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#### **Published**

Alles Rodrigues A., Casalin F., (2022), Factor investing in Brazil: Diversifying across factor tilts and allocation strategies, *Emerging Markets Review*, 52(2022), pp. 100906

Alles Rodrigues A., Lleo S., (2018), Combining standard and behavioral portfolio theories: a practical and intuitive approach, *Quantitative Finance*, 18(5), pp. 707-717

### **Communications in refereed conferences**

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#### **International**

Alles Rodrigues A., Rossi P., Fernandes D., (2022), *Robots for Good: How Robo Advisors and Behavioral Finance Training Impact the Disposition Effect* 2022 AMS Annual Conference, Monterey, USA

### **Other conference and seminar presentations**

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#### **International**

Alles Rodrigues A., (2019), *Factor Investing in Brazil: Diversifying Across Factor Tilts and Allocation Strategies* World Finance Conference, Santiago, Chile

Alles Rodrigues A., Lleo S., (2015), *Combining Standard and Behavioral Portfolio Theories: A Practical and Intuitive Approach* 5th International Conference of the Financial Engineering and Banking Society, Nantes, France

Alles Rodrigues A., Lleo S., (2015), *Combining Standard and Behavioral Portfolio Theories: A Practical and Intuitive Approach* World Finance Conference, Buenos Aires, Argentina

Alles Rodrigues A., Lleo S., (2014), *Integrating Black-Litterman and the Mental Accounting Framework* Bachelier Finance Society 8th World Congress, Brussels, Belgium

## Case studies

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Alles Rodrigues A., Casalin F., (2022), *Modeling the Stochastic Behavior of Financial Securities*, *The Case Centre*, case study 122-0082-5, teaching note 122-0082-8

Alles Rodrigues A., Casalin F., (2022), *Gauging the Co-movement of Financial Securities*, *The Case Centre*, case study 122-0114-5, teaching note 122-0114-8

Alles Rodrigues A., Vega M., (2020), *Currency Hedging: Hamburg Merchant Bank*, *The Case Centre*, case study 120-0021-1, teaching note 120-0021-8, teaching note supplement 120-0021-8B, technical note 120-0021-4

Alles Rodrigues A., Vega M., (2020), *Delta Hedging: Gold C@pital*, *The Case Centre*, case study 120-0025-1, teaching note 120-0025-8, teaching note supplement 120-0025-8B, technical note 120-0025-4

Alles Rodrigues A., Vega M., (2020), *Portfolio Management: M@gic Investment*, *The Case Centre*, case study 120-0028-1, teaching note 120-0028-8, teaching note supplement 120-0028-8B, technical note 120-0028-4

Vega M., Alles Rodrigues A., (2020), *Torpedo Bikes: Passion for Cycling*, *The Case Centre*, case study 120-0119-1, teaching note 120-0119-8

## Grants

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2013 RiskPerform, Neoma Business School (France)

## GRANTS AND HONORS

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### Honor

2013 First class honours - MSc in Finance, Neoma Business School, France

## PROFESSIONAL MEMBERSHIPS

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2017 CFA Institute

## EDITORIAL ACTIVITY

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### Editor in an academic journal

Finance Research Letters

## PROFESSIONAL SERVICE

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### Presentation in a seminar

2019 World Finance Conference, Chile