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EDUCATION

- Ph.D. in Applied Mathematics Candidate. University of Delaware (UD). Newark, DE, USA.
  July 2009-August 2013. ***Teaching Assistanship.***
- Master in Applied Mathematics. Federal University of Rio Grande do Sul (UFRGS). Porto Alegre, RS, Brazil. *March 2005 – May 2008.* ***CNPq Scholarship*****.**
  Dissertation: *"Hull-White Model and Some Extensions with Stochastic Volatility: Perturbative Approximations", under the supervision of Professor Julio Cezar Ruiz Claeyssen, Ph.D.*
- Bachelor in Economics. Federal University of Rio Grande do Sul (UFRGS). Porto Alegre, RS, Brazil. *March 1999 - April 2004.*
  Monograph: *"Black-Scholes Model for Pricing European Options: Analytical and Numerical Solution", under the supervision of Professor Jorge Paulo de Araújo, Ph.D.*
- Electronic Technician. Fundação Escola Técnica Liberato Salzano Vieira da Cunha. Novo Hamburgo, RS, Brazil. *March 1993 - December 1997.*

RESEARCH INTERESTS

- Derivative pricing, real options, fixed-income instruments pricing, stochastic portfolio theory, time series analysis, stochastic differential equations.
- Economic growth modeling, applications of information theory in game and microeconomic theory, international finance, use of special functions in solving dynamic economical problems.

SKILLS

- Languages: Portuguese (native), English (fluent), Spanish (reading), French (reading), Italian (reading).

- Computer: Linux, Unix, Windows, Maple, Matlab, Mathematica, SPSS, R, *C Programming Language*, Microsoft Office (advanced Excel - VBA), MySQL, Latex.

PROFESSIONAL EXPERIENCE

- Federal University of Rio Grande do Sul – UFRGS *(Porto Alegre, RS, Brazil)*
  Institute of Mathematics - Department of Pure and Applied Mathematics
  Position: Professor Substituto.
  August 2008 – July 2009. (40h/week)
- Companhia Estadual de Geração e Transmissão de Energia Elétrica - CEEE-GT
  (Porto Alegre, RS, Brazil)
  Debt Management Department, Financial Division
  Position: Economist.
  Activities: Management of debt contracts, amortization table calculations, confection of projected debt reports, estimation of the company's cost of capital, programming of macros in Excel.
  January 2006 – June 2007. (44h/week)
- Televisão Gaúcha S.A. *(Porto Alegre, RS, Brazil)*
  Distribution Engineering, Integrated Network Department
  Position: Electronics Technician.
  Activities: PDH/SDH Digital Radios Network Management. Confection of network reliability reports, data analysis, programming of macros in Excel and programming in PHP/Apache/MySQL.
  February 1998 – October 2003. (36h/week)

TEACHING EXPERIENCE

- Federal University of Rio Grande do Sul – UFRGS *(Porto Alegre, RS, Brazil)*
  Institute of Mathematics - Department of Pure and Applied Mathematics
  Teacher for "Calculus and Analytical Geometry II" and "Differential Equations II"
  (undergraduate level).
  August 2008 – July 2009.
- Colégio Pensar *(Guaíba, RS, Brazil)*
  Technical Course in Business Management.
  Teacher for "Economy and Markets".
  August 2005 – November 2005. (4h/week)

PARTICIPATION IN EVENTS

- Workshop on mathematical and finance: research in options 2008. ***Hull-White Model with Stochastic Volatility: Perturbative Approximations (poster, talk)***. November 23-27, 2008. Angra dos Reis, RJ. Organized by IMPA – Instituto Nacional de Matemática Pura e Aplicada.
- Mini-Workshop in Econophysics. ***Black-Scholes Model for Option Pricing: Gaussian and Non-Gaussian Log-returns (talk).*** Physics Institute. University of Brasilia (UnB). Brasília, DF. 2005.
- Mini-Workshop in Econophysics. ***Simulating Markets with an Unidimensional Cellular Automaton (talk).*** Physics Institute. University of Brasilia (UnB). Brasília, DF. 2005.

WORKING PAPERS

- Juchem Neto, J. P. ***The Solow Growth Model with a Perfect Substitution CES Production Function: Constant and Oscillatory Migration Rates.*** *May 2009 (in development).*
- Juchem Neto, J. P.; Claeyssen, J. C. R. ***Temporary Migration in a Solow Growth Model.*** *April 2009 (to be submitted).*
- Juchem Neto, J. P.; Claeyssen, J. C. R.; Ritelli, D.; Mingari Scarpello, G. ***Closed-form solutions to an economic growth logistic model with migration.*** *Submitted to Jornal of Mathematical Economics, March 2009.*
- Juchem Neto, J. P.; Claeyssen, J. C. R.; Ritelli, D.; Mingari Scarpello, G. ***Migration in a Solow Model.*** *Submitted to Applied Sciences, July 2009.*
- Juchem Neto, J. P. ***Fisher's Equation – Stability Analysis, Perturbative and Numerical Solutions.*** *September, 2005.*

MEMBERSHIP IN SOCIETIES

- Society for Industrial and Applied Mathematics (SIAM).