Matteo Bonato, PhD

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CURRENT POSITION

Nov 2015-today	**Valdon Group GmbH**, Switzerland Co-Founder – Head of Research
Oct 2015-today	**UBS AG**, Zürich, Switzerland Contractor – Independent risk model verification
Sep 2015-today	**Valdon Mesh GmbH**, Germany Co-Founder – Head of Research
Feb 2015-today	**University of Johannesburg**, South Africa Senior research associate, Department of Econometrics

WORKING EXPERIENCE

Mar–June 2015 — **World Bank Group**
Short Term Consultant
- Analysis of price transmission in the Zimbabwean commodity markets

May 2011 - July 2014 — **UBS AG**, Zürich, Switzerland
Risk Methodology and Analytics Specialist – Associate Director
- Independent verification of market risk models for the Investment Banking
- UBS VaR engine with focus on commodities
- Close-out OTC exposure model for bonds/repos
- Backfiller for time series with missing observations

Sep 2010 - April 2011 — **Credit Suisse AG**, Zürich, Switzerland
Quantitative Risk Analyst
- Independent validation of credit risk models
- Validation and backtesting of the Credit Suisse Exposure at Default (EAD) model for the Private Banking

Feb-Jul 2010 — **Swiss National Bank**, Zürich, Switzerland
Researcher (Internship)
- Multivariate stock volatility modeling and forecasting using high frequency data with focus on asset class clustering and spillover effects
- Construction and maintenance of an historical database for internal research purposes

May-Sep 2005 — **United Colors of Benetton**, Ponzano Veneto, Italy
Internship. Strategic Programming and Development division
- Provided quantitative analyses in business decision making
- Edited reports and presentations for internal use

EDUCATION

2009 — **Ph.D. in Finance** Swiss Finance Institute and University of Zürich

2005	**Master in Statistics** University of Padua
2003	**Bachelor in Statistics** University of Padua

ACADEMIC APPOINTMENTS & STUDENT EXCHANGE

Feb 2015 - today	**University of Johannesburg**, South Africa Senior research associate, Department of Econometrics
Nov 2014 – May 2015	**University of Zimbabwe**, Harare, Zimbabwe Visiting research scholar, Department of Statistics
Aug – Oct 2014	**University of Pretoria**, Pretoria, South Africa Visiting research scholar, Department of Economics
2008-2009	**University of California San Diego,** San Diego, USA Visiting scholar, Rady School of Management
2004-2005	**Universitat Pompeu Fabra**, Barcelona, Spain Erasmus Exchange program, Department of Economics

TEACHING EXPERIENCE

Apr 2016	**High Frequency Realized Volatility Models** Master in Financial Economics, University of Johannesburg
June 2015	**High Frequency Realized Volatility Models** Master in Financial Economics, University of Johannesburg
2007-2008	**Intermediate Probability (TA)** Master in Advanced Studies, University of Zürich

PUBBLICATIONS & WORKING PAPERS

Risk spillovers in international equity portfolios (with A.Ranaldo and M. Caporin), 2013, *Journal of Empirical Finance, 24, 121-137*

A forecast-based comparison of restricted Wishart autoregressive models for realized covariance matrices, (with A. Ranaldo and M. Caporin), 2012, *The European Journal of Finance, 18 (9), 761-774*

Modeling fat tails in stock returns: a multivariate Stable-GARCH approach, 2012, *Computational Statistics,* 27 (3), 499-521

Robust estimation of skewness and kurtosis in distributions with infinite higher moments, 2011, *Finance Research Letters,* 8 (2), 77-87

Comovement and the financialization of commodities (with L. Taschini), 2015, working paper

Realized correlations, betas and volatility spillover between Oil and Agricultural commodities, 2015, working paper

Forecasting realized co(variances) with a Block structure Wishart Autoregressive Model (with A.Ranaldo and M. Caporin), 2009, Swiss National Bank working paper

Estimating the degrees of freedom of the Realized Volatility Wishart Autoregressive model, 2009, working paper

Realized volatility and spillover effects in the EAU market (with L. Taschini), in progress

Risk spillover in the commodity market: the effects of financialization (with L. Taschini), in progress

PRESENTATIONS

Conferences

International conference on Computational and Financial Econometrics (CFE2015), London, England, December 2015

International conference on Computational and Financial Econometrics (CFE2012), Oviedo, Spain, December 2012

North American Winter Meeting of the Econometric Society, Atlanta, January 3-5, 2010

CFE2009, Limassol, Cyprus, October 2009

Individual Decision Making, High Frequency Econometrics and Limit Order Book Dynamics, Warwick Business School, Coventry, September 2009

CFE2008, Neuchatel, June 2008

CFE2007, Geneva, April 2007

Invited speaker

University of Johannesburg (2015), University of Pretoria (2014), University of Karlsruhe (2014), University of St. Gallen (2010), University of Alicante (2010), Swiss National Bank (2008), University of Padua(2007)

COMPUTER SKILLS

Operative systems	Windows, Mac OS
Statistical softwares	R, Matlab, SAS
Others	TeX and LaTeX environment, MS Office, Html

LANGUAGES

Italian	Mother tongue
English	Fluent
Spanish	Fluent
German	Intermediate

HOBBIES

Soccer, snowboarding, surfing, rock climbing, playing acoustic guitar

PERSONAL DETAILS

Sex	Male
Date of birth	August 30, 1981
Nationality	Italian, Swiss permanent resident
Status	Married

REFERENCES

Prof. Dr. Marc Paolella

Professor of Empirical Finance

University of Zürich

marc.paolella@bf.uzh.ch

Prof. Dr. Angelo Ranaldo

Professor of Finance and Systematic Risk

University of St. Gallen

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Prof. Dr. Massimiliano Caporin

Professor of Statistical Economics

University of Padua

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