# Diego Bonelli

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#### RESEARCH INTERESTS

Empirical Asset Pricing, Empirical Market Microstructure, Financial Intermediation

#### **EDUCATION**

Norwegian School of Economics Ph.D. in Finance M.Sc. in Finance, Research Distinction Track	Bergen, Norway 2019 - Present 2017 - 2019
UCLA Anderson School of Management	Los Angeles, USA
Visiting Scholar	Spring 2023
Nova School of Business and Economics	Lisbon, Portugal
International Masters in Finance	2017 - 2019
<ul> <li>University of Bologna</li> <li>B.Sc. in Business Administration, Summa Cum Laude</li> <li>Visiting Student at Universitè Catholique de Louvain</li> </ul>	Bologna, Italy 2014 - 2017 Fall 2016

#### WORKING PAPERS

- Inflation Risk and Yield Spread Changes
- Good Inflation, Bad Inflation: Implications for Risky Asset Prices, with Berardino Palazzo and Ram Yamarthy
- Hedge Funds, Prime Brokers, and Corporate Bond Offerings
- Momentum Spillovers in Corporate Bonds, with Katziaryna Falkovich and Nils Friewald

# CONFERENCES - SEMINARS

Presentation (P), Discussion (D), Session Chair (S), Presentation by Co-Author (Co)

- 2024: Banco de España (P); Rotterdam School of Management (P); Federal Reserve Board (P);
- 2023: Finance Brown Bag Seminar, UCLA Anderson, Los Angeles (P). Finance Brown Bag Seminar, NHH, Bergen (P, Co); Young Scholars Nordic Finance Workshop, Lund (P); Financial Management Association, Chicago (P); European Financial Management Association, Cardiff (P, D, S); International Finance and Banking Society, Oxford (P).
- 2022: Paris Financial Management Conference, Paris (P, D); Annual Boca Corporate Finance and Governance Conference, Boca Raton (P); New Zeland Finance Meeting, Auckland (P, D); PhD Nordic Finance Workshop, Stockholm (P); World Finance Conference, Turin (P, D, S); Finance Brown Bag Seminar, NHH, Bergen (P).

# AWARDS AND FELLOWSHIPS

Best Paper Award Semifinalist, FMA Annual Conference for Inflation Risk and Yield Spread Changes	2023
AFA Student Travel Grant	2022
Erasmus Scholarship (Exchange program Universitè Catholique de Louvain)	2016
Dean's Honor Letter for Outstanding Achievements at University of Bologna	2016

# SERVICE TO THE PROFESSION

### $Internal\ service$

- Untenured Faculty Representative on the Department Board
- NHH Finance Reading Group

# OTHER SKILLS

- Languages: Italian (Native), English (Fluent), French (Intermediate)
- Programming: R, Matlab, Stata, LATEX

# REFERENCES

# Nils Friewald

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#### Lars A. Lochstoer

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# Francisco Santos

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#### Walt Pohl

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