Diego Bonelli

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Research Interests

Asset Pricing, Financial Intermediation, Market Microstructure

Current Appointment

Banco de España, Spain
Research Economist, Monetary Policy and Capital Markets Division — 2024 -

Education

Ph.D. in Finance, Norwegian School of Economics, Norway	2019 - 2024
Visiting Scholar at UCLA Anderson School of Management, USA	2023
M.Sc. in Finance, *Research Distinction Track*, Norwegian School of Economics, Norway	2017 - 2019
International Masters in Finance, Nova School of Business and Economics, Portugal	2017 - 2019
B.Sc. in Business Administration, *Summa Cum Laude*, University of Bologna, Italy	2014 - 2017
Visiting Student at Universitè Catholique de Louvain, Belgium	2016

Research

Working Papers

Inflation Risk and Yield Spread Changes
Good Inflation, Bad Inflation: Implications for Risky Asset Prices, Joint with Berardino Palazzo and Ram Yamarthy
Momentum Spillovers in Corporate Bonds, Joint with Katziaryna Falkovich and Nils Friewald

Conferences - Seminars

Banco de España, Madrid; Rotterdam School of Management, Rotterdam; Federal Reserve Board, Washington DC; Norwegian School of Economics, Bergen^{+} $\times$ 2; PhD Nordic Finance Workshop, Bergen*; International Risk Management Conference, Milan*; 55th Annual Conference of the Money, Macro, and Finance Society, Manchester*; Northern Finance Association, Montreal*;	2024
UCLA Anderson, Los Angeles, California, USA; Norwegian School of Economics^{+} $\times$ 2, Bergen; Young Scholars Nordic Finance Workshop, Lund; Financial Management Association, Chicago; European Financial Management Association, Cardiff; International Finance and Banking Society, Oxford.	2023
Paris Financial Management Conference, Paris; Annual Boca Corporate Finance and Governance Conference, Boca Raton; New Zeland Finance Meeting, Auckland; PhD Nordic Finance Workshop, Stockholm; World Finance Conference, Turin; Norwegian School of Economics, Bergen^{+} $\times$ 2.	2022

** by coauthor, $^{+}$ own and by coauthor*

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

Teaching

Teaching Assistant

Financial Modelling with Excel	2024
Programming with Applications in Finance	2021 - 2023
Financial Engineering	2021 - 2023
Financial Econometrics	2021 - 2023
Asset Management with Programming Applications	2020
Big Data with Applications to Finance	2020
Key Concepts in Finance	2023

Service To The Profession

Internal service

Untenured Faculty Representative on the NHH Department Board	2021-2024
NHH Finance Reading Group	2021

Miscellaneous

Languages: Italian (Native), English (Fluent), French (Intermediate), Spanish (Basic)
Programming: R, Matlab, Stata, LaTeX

References

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