Daniele Ballinari

Curriculum Vitae

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6839 Sagno
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07.06.1992
Nationality: Swiss

Work experience

Since 01/2021 **Postdoctoral researcher**, *Faculty of Business and Economics at the University of Basel*, Basel.
Research project "Sustainable Finance and Investor Sentiment" in collaboration with Prof. Mahmoud.

08/2017-12/2020 **Research assistant**, *Faculty of Mathematics and Statistics at the University of St. Gallen*, St. Gallen.
Research project "Sentiment Analysis and Bayesian Model Averaging for Volatility Prediction" in collaboration with Prof. Audrino and Prof. Sigrist.

03/2014-07/2017 **Asset Liability Management**, *c-alm AG*, St. Gallen.
The employment involved quantitative analysis and the development of financial and actuarial models tools in different programming languages (Java, Matlab and R).

Teaching experience

2018-2020 **Data Analytics I: Statistics – Exercises**, *University of St. Gallen*, St. Gallen.
Teaching the exercise classes in statistics for economics at the bachelor level. Preparation and correction of the final exam.

2019 **Data Analytics I: Statistics – Tutorials**, *University of St. Gallen*, St. Gallen.
Teaching the tutorial classes in statistics for economics at the bachelor level.

2018-2020 **Statistics**, *University of St. Gallen*, St. Gallen.
Teaching assistant for the statistic class at the master level.

2018-2020 **Advanced Mathematics and Statistics**, *University of St. Gallen*, St. Gallen.
Teaching assistant for the advanced mathematics and statistic class at the master level.

Education

09/2020-12/2020 **Visiting semester**, *Stockholm University*, Stockholm.

Visiting Prof. Buncic at the Stockholm School of Business.

09/2017-11/2020 **Ph.D. in Economics and Finance**, *University of St. Gallen (HSG)*, St. Gallen, Grade: 6/6 (Summa cum laude).

Thesis: "Essays on investors' sentiment and attention", under the supervision of Prof. Francesco Audrino and Prof. Zhi Da.

09/2016-06/2018 **Master in Quantitative Economics and Finance - Fast-Track PhD. in Economics and Finance**, *University of St. Gallen (HSG)*, St. Gallen, Grade: 5.71/6.

Thesis: "Non-Linear Effects of Economic, Sentiment and Attention Measures on Realized Volatility."

09/2012-06/2016 **Bachelor in Economics**, *University of St. Gallen (HSG)*, St. Gallen, Grade: 5.79/6.

Thesis: "Optimal hedge ratio for Swiss pension funds."

09/2007-07/2011 **High School of Mendriso**, Mendrisio, Switzerland, Grade: 5.22/6.

Grants

01/2020-01/2021 **WWZ Förderverein**.
Funding for the one-year research project "Sustainable Finance and Investor Sentiment" in collaboration with Prof. Mahmoud.

08/2017-08/2020 **Swiss National Science Foundation**.
Funding for the three-year research project "Sentiment Analysis and Bayesian Model Averaging for Volatility Prediction" in collaboration with Prof. Audrino and Prof. Sigrist.

Publications

The impact of sentiment and attention measures on stock market volatility, *International Journal of Forecasting*, 2020, F. Audrino, D. Ballinari, F. Sigrist.

Structural breaks in online investor sentiment: A note on the nonstationarity of financial chatter, *Finance Research Letters*, 2020, D. Ballinari, S. Behrendt.

Working papers

Retail investors' trading activity and the predictability of stock return correlations, 2020, D. Ballinari.

When does attention matter? The effect of investor attention on stock market volatility around news releases, 2020, D. Ballinari, F. Audrino, F. Sigrist.

How to gauge investor behavior? A comparison of online investor sentiment measures, 2020, D. Ballinari, S. Behrendt.

Je ne regrette rien? An Empirical Test of Regret Theory and Stock Returns, 2021, D. Ballinari, C. Müller.

Conference presentations

12/2020 **Conference on Computational and Financial Econometrics**, Online.

12/2019 **Conference on Computational and Financial Econometrics**, *University of London*, London.

06/2019 **Society of Financial Econometrics**, *Fudan University*, Shangai.

Refereeing

Journal of Banking and Finance, Journal of Financial Econometrics, Journal of Empirical Finance, Journal of Financial Markets, The North American Journal of Economics and Finance

References

Prof. Francesco Audrino, University of St. Gallen:
`francesco.audrino@unisg.ch`

Prof. Zhi Da, University of Notre Dame:
`zda@nd.edu`

Prof. Fabio Sigrist, Lucerne University of Applied Sciences:
`fabio.sigrist@hslu.ch`

Skills & Languages

Languages German (mother tongue), Italian (mother tongue), English (fluent, C2), French (basics)

Programming Python ≡, R ≡, MATLAB ≡, JAVA =, PASCAL =, STATA =

Tools LaTeX≡, Git =, SQL =, VBA =, Bloomberg-Terminal =, Microsoft Office ≡

[≡: advanced, =: intermediate, =: basics]

Interests & Activities

Interests Climbing, hiking, biking, skiing, coding, reading

Activities Participant *Econometric Game* 2018 and 2019, Member of *Ad-Hoc Economics*, Member of *San Gallenses Oeconomiae Comites*