
FILIPPO CAVALERI

🏠 University of Chicago Booth School of Business
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Research Interests: Asset pricing; International finance; Fixed income; Financial intermediaries.

Education

- 2025 **The University of Chicago Booth School of Business**
Doctorate of Philosophy (PhD): Joint Program in Financial Economics
- 2020 **University of St. Gallen (HSG)**
M.A. HSG in Quantitative Economics and Finance (MiQE/F) – GPA 5.86/6.00
- 2018 **University of St. Gallen (HSG)**
B.A. HSG in Economics – GPA 5.68/6.00
- 2016 **London School of Economics (LSE)**
Undergraduate visiting student; Economics and Finance

Working Papers

A Preferred-Habitat Model with the Corporate Sector [[SSRN](#)]

Author: Filippo Cavaleri

The Convenience Yield and the Demand for U.S. Treasury Securities

Author: Filippo Cavaleri

Presentations

- 2024 AFA 2024 PhD Poster Session.
- 2023 18th EGSC Washington University in St. Louis; 9th USC Marshall PhD Conference in Finance; 18th Conference of Swiss Economists Abroad; Yiran Fan Memorial Conference (poster); MFR Workshop on Climate, Macroeconomic Uncertainty and Policy; Economic Dynamics and Financial Markets Working Group; Asset Pricing Working Group.
- 2022 Booth Finance Brownbag; Economic Dynamics and Financial Markets Working Group; Asset Pricing Working Group; MFR Program Summer Session for Young Scholars; 17th Conference of Swiss Economists Abroad.

Invited Conferences and Workshops

- 2023 Princeton Initiative: Macro, Money and Finance; Stanford Big-Data Initiative in International Macro-Finance.

Teaching

2024	Asset Pricing III	PhD	George Constantinides and Stefan Nagel
	International Financial Policy	MBA	Rohan Kekre
2023	Asset Pricing II	PhD	Lars Hansen and Stefan Nagel
	Financial Markets and Institutions	MBA	Douglas Diamond
	International Financial Policy	MBA	Rohan Kekre and Guido Lorenzoni
2022	Asset Pricing I	PhD	George Constantinides
	Empirical Analysis III	PhD	James J. Heckman
	Investments	Undergraduate	Anthony Lee Zhang
2019	Market Microstructure	Graduate	Angelo Ranaldo

Leadership and Service

2023 – 2024	Chicago Booth Theory Reading Group	Founder & Co-Organizer
	Chicago Asset Pricing Working Group	Co-Organizer
2022 – 2023	Chicago Booth Finance Brownbag	Co-Organizer

Honors and Awards

2023	Yiran Fan Memorial Fellowship <i>A Preferred-Habitat Model with the Corporate Sector</i> AFA PhD Travel Grant	Best finance 3 rd year paper
2022	Liew Fama-Miller Fellowship <i>The Convenience Yield and the Demand for U.S. Treasury Securities</i>	Best finance 2 nd year paper
2021	CRSP Summer Grant	Submission of finance 1 st year paper
2020	Booth School of Business University of St. Gallen Janggen-Pöhn-Stiftung Swiss Study Foundation	PhD fellowship LGT-Prize; Top 1 master graduate PhD scholarship Research scholarship
2019	Sophie und Karl Binding Stiftung	Graduate scholarship
2018	University of St. Gallen Swiss Study Foundation	Undergraduate honor mention (GPA > 5.6) Fellowship

Professional Experience

2019 – 2020	University of St. Gallen – Research Assistant <i>Chair of Finance and Systemic Risk – Angelo Ranaldo</i>
2017 – 2018	Swiss National Bank – Economic Analysis Intern <i>International economic analysis unit – Christian Hepenstrick</i>
2017	d-fine GmbH – Consulting Intern <i>Consulting in the field of risk and finance</i>
2016	ETH Zurich – Research and Development Intern <i>Joint research project – ETH Zurich and Huber+Suhner AG</i>

Social and Cultural Engagement

2019 – 2021	World Economic Forum GS Community – Treasurer of the Lugano Hub Finance management; Budgeting and planning public events up to 120 guests; Coordination of survey design and data analysis for the Hub's main project <i>Champion of the Innovation</i> .
2012 – 2020	Liceo Bellinzona/University of St. Gallen – Mentor and Tutor
2010 – 2012	Tennis Club Bellinzona – Tennis Teacher

Languages

Italian	Native	English	Fluent; CAE Certificate (A); TOEFL (116/120)
German	Fluent; Written and Spoken	French	Advanced; Written and Spoken
Latin	Moderate; Written		

Computer Skills

Matlab	★★★★★	R	★★★★★	STATA	★★★★☆	Python	★★★☆☆	Julia	★★☆☆☆
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Additional Information and Interests

Citizenship	Switzerland. Born 1995.
Interests	Tennis (15 yrs, ranked); Soccer (12 yrs); Guitar (classic and electric); Motorsport; Chess; Geography.
Readings	Classic Italian (E. Montale, A. Baricco) and English (E. A. Poe, J. D. Salinger; J. London) literature.
