
FILIPPO CAVALERI

🏠 University of Chicago Booth School of Business
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Research Interests: Asset pricing; Macro-finance; Fixed income markets; Intermediation.

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

Work in Progress

The Demand for Safe Assets

Authors: Filippo Cavaleri, Angelo Ranaldo, and Enzo Rossi

What News Moves Stocks and Bond Markets?

Authors: Filippo Cavaleri and Carolin Pflueger

Teaching

2025	Asset Pricing II	PhD	Ralph Koijen and Stefan Nagel
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

Presentations

- 2024 WFA; NFA; Yiran Fan Memorial Conference; SFI Research Days; AFA 2024 PhD Poster Session.
- 2023 18th EGSC WashU 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; EDFM Working Group; Asset Pricing Working Group.
- 2022 Booth Finance Brownbag; EDFM Working Group; Asset Pricing Working Group; MFR Program Summer Session for Young Scholars; 17th Conference of Swiss Economists Abroad.
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Invited Conferences and Workshops

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

Honors and Awards

2024 Bradley Fellowship
The Brattle Group Ph.D. Candidate Awards for Outstanding Research (WFA)
A Preferred-Habitat Model with the Corporate Sector

2023 Yiran Fan Memorial Fellowship Best finance 3rd year paper
A Preferred-Habitat Model with the Corporate Sector
AFA PhD Travel Grant

2022 Liew Fama-Miller Fellowship Best finance 2nd year paper
The Convenience Yield and the Demand for U.S. Treasury Securities

2021 CRSP Summer Grant Submission of finance 1st year paper

2020 Booth School of Business PhD fellowship
University of St. Gallen LGT-Prize; Top 1 master graduate
Janggen-Pöhn-Stiftung PhD scholarship
Swiss Study Foundation Research scholarship

2019 Sophie und Karl Binding Stiftung Graduate scholarship

2018 University of St. Gallen Undergraduate honor mention (GPA > 5.6)
Swiss Study Foundation Fellowship

Professional Experience

2019 – 2020 **University of St. Gallen – Research Assistant**
Chair of Finance and Systemic Risk – Angelo Ranaldo

2017 – 2018 **Swiss National Bank – Economic Analysis Intern**
International economic analysis unit – Christian Hepenstrick

2017 **d-fine GmbH – Consulting Intern**
Consulting in the field of risk and finance

2016 **ETH Zurich – Research and Development Intern**
Joint research project – ETH Zurich and Huber+Suhner AG

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

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 *Champion of the Innovation*.

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.
