Filippo Cavaleri

University of Chicago Booth School of Business
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Personal website

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
Committee: Zhiguo He (co-chair), Stefan Nagel (co-chair), Ben Brooks, Lars Hansen, Quentin Vandeweyer

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 18$^{\text{th}}$ EGSC WashU in St. Louis; 9$^{\text{th}}$ USC Marshall PhD Conference in Finance; 18$^{\text{th}}$ 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; 17$^{\text{th}}$ Conference of Swiss Economists Abroad.

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

Computer Skills

Matlab	★★★★★	**R**	★★★★★	**STATA**	★★★★☆	**Python**	★★★☆☆	**Julia**	★★☆☆☆

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.