





Mateusz Dadej

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SCIENTIFIC INTERESTS

Macro-Finance, Systemic Risk, Portfolio management, Computational economics, Econometrics, Data science and Time-series analysis

EXPERIENCE

Universität Mannheim | *Visiting Researcher* Summer semester 2024
Research with Prof. Andrea Modena on contagion in financial networks and attending internal seminars.

Association of Polish Economists (Towarzystwo Ekonomistów Polskich) | *member* 2022 - currently
Attending a conferences and meetings organized by the association, Writing a short reports (e.g. [this](#)).

UBS | *Quantitative Analyst* 2021.06 - 2021.11
Statistical modeling of financial and macroeconomic data for the purpose of stress testing. Development and maintenance of the models in R programming language.

State Street | *Financial Reporting internship* 2019.11 - 2020.02
Creating financial reports of investment funds. From transaction level data gathering to final report for auditors

EDUCATION

Università degli Studi di Brescia, Italy 2021 - expected in October 2024
Phd. Analytics for Economics

- Research area in Empirical Models in Finance
- Thesis on Financial networks and systemic risk under supervision of Prof. Roberto Savona and Prof. Andrea Modena

Università di Pisa, Italy Summer semester 2020
Msc. Economics - Erasmus exchange

- Erasmus exchange
- Courses in advanced macroeconomics, econometrics, statistics and financial intermediation

Uniwersytet Gdański, Poland 2016-2021
Msc. & Bsc. Economics

- UG Rector's scholarship for extraordinary scientific achievements in 2019 and 2020.
- President of Student Association of International Finance in 2019-2021

SKILLS

Programming

- Advanced: R - mostly working with tidyverse and ggplot2 ([Here](#) are some graphs I've done)
- Advanced: Julia - I am an author of [MarSwitching.jl](#) package for estimation of Markov-switching models in Julia.
- Working knowledge: Python - Pandas, NumPy, sickit-learn, Polars, statsmodels
- Working knowledge: MATLAB

Tools: Git/GitHub, Rstudio, VS Code, L^AT_EX

GIVEN TALKS

Quantitative Finance and Financial Econometrics Conference <i>Aix-Marseille School of Economics</i>	2024
• "Systemic risk and financial connectedness: empirical evidence"	
Economic Shocks, Resilience and Institutions. III J. Winiecki Conference <i>Europa-Universität Viadrina</i>	2024
• "Systemic risk and financial connectedness: empirical evidence"	
Summer school "Risk and Uncertainty in Economics, Insurance and Finance" <i>University of Bielefeld</i>	2023
• "Risk Aversion Heterogeneity and Contagion in Endogenous Financial Networks"	
VI Interdisciplinary Student's Conference <i>West Pomeranian University of Technology, Szczecin, Poland</i>	2021
• "Static rebalancing problem in bike sharing system on example of Toruń - heuristic approach" (together with Julia Karpińska)	
Consumer protection in the financial services market Conference <i>University of Łódź</i>	2018
• Bank Deposit Guarantee Systems Around the World - a Comparative Analysis	

PUBLICATIONS

- Business cycle transmission between France and United Kingdom <i>Journal of Economic Studies</i>	2023
- Short Position Disclosures and Underlying Stock Performance: Evidence from Polish Stock Market <i>Journal of Finance and Financial Law</i>	2020
- Agent-based modelling of macroeconomic shocks in a banking sector <i>Student Journal UG WE</i>	2020
- Bank Deposit Guarantee Systems Around the World - a Comparative Analysis <i>Journal of Finance and Financial Law</i>	2018

NON ACADEMIC PUBLICATIONS

O unii rynków kapitałowych Unia Europejska dyskutuje już od dekady - link <i>TEP o gospodarce</i>	2024
• Opinion piece for the Association of Polish Economists	

ONSITE WORKSHOPS

Quantitative Finance and Financial Econometrics Spring School <i>Aix-Marseille School of Economics</i>	2024
• Topics covered: "Bootstrap methods under serial and cross sectional dependence" and "Spectral asset pricing"	
The Nexus between Fiscal and Monetary Policies in General Equilibrium <i>Bank of Greece, Athens</i>	2024
• workshops with economists from the Bank of Greece and the University of Athens on DSGE models and fiscal policy.	
Graz Schumpeter Winter School "Agent based economics" <i>University of Graz, Austria</i>	2024
Risk and Uncertainty in Economics, Insurance and Finance <i>University of Bielefeld, Germany</i>	2023
Introduction to deep learning in R with keras <i>SatRday conference, Gdańsk, Poland</i>	2019
Summer School in Economics <i>Bankowy Fundusz Gwarancyjny (Polish Deposit Guarantee Fund)</i>	2018
• Topics covered: Macroeconomic stability and Banking resolution	

FUNDING AND AWARDS

III best essay in "Young Economist" national competition - link <i>Polish Association of Economists</i>	2021
Best economic paper, together with Julia Karpińska <i>VI Interdisciplinary Student's Conference in Szczecin</i>	2021
Full Phd. scholarship <i>Università degli Studi di Brescia</i>	2021
Rector's scholarship for extraordinary scientific achievements <i>University of Gdańsk</i>	2019 & 2020

CERTIFICATES

PRINCE2® Foundation: Project management certificate <i>Id: GR656215047MD</i>	2021
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LANGUAGES

Polish <i>Native</i>
English <i>C2</i>
Italian <i>B2</i>