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 - Erasmsus exchange

- Erasmus exchange
- Courses in advanced macroeconmics, 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, LaTeX

Given talks

29th Forecasting Financial Markets Conference | *University of Oxford* 2024

- ”Systemic risk and financial connectedness: empirical evidence”

Doctoral Finance Symposium | *Henley Business School, University of Reading* 2024

- ”Systemic risk and financial connectedness: empirical evidence”

Quantitative Finance and Financial Econometrics Conference | *Aix-Marseille School of Economics* 2024

- ”Systemic risk and financial connectedness: empirical evidence”

Economic Shocks, Resilience and Institutions. III J. Winiecki Conference | *Europa-Universität Viadrina* 2024

- ”Systemic risk and financial connectedness: empirical evidence”

Summer school “Risk and Uncertainty in Economics, Insurance and Finance” | *University of Bielefeld* 2023

- ”Risk Aversion Heterogeneity and Contaigion in Endogenous Financial Networks”

VI Interdisciplinary Student’s Conference | *West Pomeranian University of Technology, Szczecin, Poland* 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 | *University of Łódź* 2018

- Bank Deposit Guarantee Systems Around the World - a Comparative Analysis

Publications

- Business cycle transmission between France and United Kingdom | *Journal of Economic Studies* 2023

- Short Position Disclosures and Underlying Stock Performance: Evidence from Polish Stock Market | *Journal of Finance and Financial Law* 2020

- Agent-based modelling of macroeconomic shocks in a banking sector | *Student Journal UG WE* 2020

- Bank Deposit Guarantee Systems Around the World - a Comparative Analysis | *Journal of Finance and Financial Law* 2018

Non academic publications

O unii rynków kapitałowych Unia Europejska dyskutuje już od dekady - link | *TEP o gospodarce* 2024

- Opinion piece for the Association of Polish Economists

Onsite workshops

7th Forecasting Summer School - Bayesian Forecasting | *International Institute of Forecasters, Dijon, France* 2024

Quantitative Finance and Financial Econometrics Spring School | *Aix-Marseille School of Economics* 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 | *Bank of Greece, Athens* 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” | *University of Graz, Austria* 2024

Risk and Uncertainty in Economics, Insurance and Finance | *University of Bielefeld, Germany* 2023

Introduction to deep learning in R with keras | *SatRday conference, Gdańsk, Poland* 2019

Summer School in Economics | *Bankowy Fundusz Gwarancyjny (Polish Deposit Guarantee Fund)* 2018

- Topics covered: Macroeconomic stability and Banking resolution

Funding and Awards

III best essay in “Young Economist” national competition - link | *Polish Association of Economists* 2021

Best economic paper, together with Julia Karpińska | *VI Interdisciplinary Student’s Conference in Szczecin* 2021

Full Phd. schoolarship | *Università degli Studi di Brescia* 2021

Rector’s scholarship for extraordinary scientific achievements | *University of Gdańsk* 2019 & 2020

Certificates

PRINCE2® Foundation: Project management certificate | *Id: GR656215047MD* 2021

Languages

Polish | *Native*

English | *C2*

Italian | *B2*