





# Mateusz Dadej

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## SCIENTIFIC INTERESTS

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

## EXPERIENCE

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**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  
Attending a conferences and meetings organized by the association, Writing 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

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**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*

- 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

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### 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<sup>A</sup>T<sub>E</sub>X

## GIVEN TALKS

<b>29th Forecasting Financial Markets Conference</b>   <i>University of Oxford</i>	2024
<b>6th Warsaw Money-Macro-Finance Conference</b>   <i>University of Warsaw</i>	2024
<b>Doctoral Finance Symposium</b>   <i>Henley Business School, University of Reading</i>	2024
<b>Quantitative Finance and Financial Econometrics Conference</b>   <i>Aix-Marseille School of Economics</i>	2024
<b>Economic Shocks, Resilience and Institutions. III J. Winiecki Conference</b>   <i>Europa-Universität Viadrina</i>	2024
<b>Summer school “Risk and Uncertainty in Economics, Insurance and Finance”</b>   <i>University of Bielefeld</i>	2023
<b>VI Interdisciplinary Student’s Conference</b>   <i>West Pomeranian University of Technology, Szczecin, Poland</i>	2021
<b>Consumer protection in the financial services market Conference</b>   <i>University of Łódź</i>	2018

## PUBLICATIONS

- <b>MarSwitching.jl: A Julia package for Markov switching dynamic models</b> <i>Journal of Open Source Software</i>	2024
- <b>Business cycle transmission between France and United Kingdom</b> <i>Journal of Economic Studies</i>	2023
- <b>Short position disclosures and underlying stock performance: Evidence from Polish stock market</b> <i>Journal of Finance and Financial Law</i>	2020
- <b>Agent-based modelling of macroeconomic shocks in a banking sector</b> <i>Student Journal UG WE</i>	2020
- <b>Bank Deposit Guarantee Systems Around the World - a Comparative Analysis</b> <i>Journal of Finance and Financial Law</i>	2018

## NON ACADEMIC PUBLICATIONS

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

## ONSITE WORKSHOPS

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

## OTHER PROJECTS

<b>Conference „Changes in financial sector of Poland and the World”</b>   <i>University of Gdańsk</i>	2018-2020
• Organization of XXIII, XXIV & XXV conference during my activity in student association.	

## FUNDING AND AWARDS

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

## CERTIFICATES

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

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**Polish** | *Native*

**English** | *C2*

**Italian** | *B2*