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
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

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

- 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
6th Warsaw Money-Macro-Finance Conference | *University of Warsaw* 2024
Doctoral Finance Symposium | *Henley Business School, University of Reading* 2024
Quantitative Finance and Financial Econometrics Conference | *Aix-Marseille School of Economics* 2024
Economic Shocks, Resilience and Institutions. III J. Winiecki Conference | *Europa-Universität Viadrina* 2024
Summer school "Risk and Uncertainty in Economics, Insurance and Finance" | *University of Bielefeld* 2023
VI Interdisciplinary Student's Conference | *West Pomeranian University of Technology, Szczecin, Poland* 2021
Consumer protection in the financial services market Conference | *University of Łódź* 2018

Publications

- MarSwitching.jl: A Julia package for Markov switching dynamic models
Journal of Open Source Software 2024

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

- Short position disclosures and underlying stock serformance: 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

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 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

Other projects

Conference „Changes in financial sector of Poland and the World" | *University of Gdańsk* 2018-2020
- Organization of XXIII, XXIV & XXV conference during my activity in student association.

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*