




# 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 - 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

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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*

- 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

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- 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 Contagion 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

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- **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

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- 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

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- 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

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- 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. scholarship** | *Università degli Studi di Brescia* 2021
- Rector's scholarship for extraordinary scientific achievements** | *University of Gdańsk* 2019 & 2020

## CERTIFICATES

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

## LANGUAGES

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**Polish** | *Native*

**English** | *C2*

**Italian** | *B2*