



AFFILIATES

MATTEO BONATO

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BIOGRAPHY

Matteo Bonato is an Affiliate Research Fellow at the IPAG Business School. He is also Senior Research Associate at the Department of Econometrics of the University of Johannesburg. He holds a PhD in Finance from the Swiss Finance Institute – University of Zürich. He has 9 years of experience in the financial industry. He took positions in the Independent Model Validation units of Credit Suisse and UBS. His responsibilities included the verification of investment and private bank risk models. He also collaborated with the World Bank in quality of short term consultant. He is Co-Founder and Head of Research of Valdón Group, a Swiss-German Fintech (financial technology) company located in the Zürich and Frankfurt.

EDUCATION

2009: Ph.D. in Finance Swiss Finance Institute and University of Zürich

2005: Master in Statistics, University of Padua

2003: Bachelor in Statistics, University of Padua

TEACHING AREAS

- High-frequency Realized Volatility Models

RESEARCH AREAS

- Geopolitical Risks
- Private bank risk model

PROFESSIONAL EXPERIENCES

Since 2018: Affiliate Research Fellow, IPAG Business School, Paris

Since 2015: University of Johannesburg, South Africa Senior research associate, Department of Econometrics

Since 2015: UBS AG Contractor – Risk Model Verification

Since 2015: Valdón Group GmbH - CEO & Head of Research

2011 – 2014: UBS AG - Risk Methodology and Analytics Specialist

2010 – 2011: Credit Suisse AG - Quantitative Risk Analyst

2010: Swiss National Bank - Researcher

SELECTED PUBLICATIONS

Geopolitical Risks and Stock Market Dynamics of the BRICS. *Economic Systems*, 2017 (with M. Balcilar, R. Demirer and R. Gupta)

Does Geopolitical Risks Predict Stock Returns and Volatility of Leading Defense Companies? Evidence from a Nonparametric Approach. *Defense and Peace Economics*, 2017 (with N. Apergis, R. Gupta and C. Kyei)

The Effect of Investor Sentiment on Gold Market Dynamics. *Resources Policy*, 51, 77-84, 2017 (with M. Balcilar, R. Demirer and R. Gupta).

Risk spillovers in international equity portfolios. *Journal of Empirical Finance*, 24, 121-137, 2013 (with A. Rinaldo and M. Caporin)

A Forecast-based Comparison of Restricted Wishart Autoregressive Models for Realized Covariance Matrices. *European Journal of Finance*, 18 (9), 761-774, 2012 (with A. Rinaldo and M. Caporin).

Modeling Fat Tails in Stock Returns: A Multivariate Stable-GARCH Approach. *Computational Statistics*, 27(3), 499-521, 2012.