MATTEO VALLE

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RESEARCH INTERESTS

Financial Econometrics, Agent-Based Modelling, Complexity Economics.

EDUCATION

PhD Candidate in Economics — *2023 – present*
University of Amsterdam — *Amsterdam, NL*
Amsterdam School of Economics (CeNDEF) and Computational Science Lab
Supervisors: H.P. Boswijk, C. Diks, S. Trimborn, D. Kandhai, D. Roy

MSc in Finance — *2023*
Università della Svizzera Italiana (USI) and Swiss Finance Institute (SFI) — *Lugano, CH*
Exchange – ETH Zurich, Dept. of Mathematics

BSc in Economics and Finance — *2021*
Università Cattolica del Sacro Cuore — *Milan, IT*

WORKING PAPERS & WORK IN PROGRESS

"Environmental regulation risk and asset prices" with H.P. Boswijk, C. Diks, S. Trimborn (2026) [SSRN]
Presentations: FinEML Rotterdam 2025, QFFE 2025, IRMC 2025, SoFiE 2026

"The Impact of Flood Risk on Mortgage Default in an ABM" with C. Diks, D. Kandhai, D. Roy (in preparation)
Presentations: WEHIA 2025, ABM4Policy workshop 2025, CEF 2026

RESEARCH EXPERIENCE

Research Assistant — *2022 – 2023*
Università della Svizzera Italiana (USI) — *Lugano, CH*

- Project: "Corporate Default Risk in the Long-Run: Evidence from Switzerland 1902–2022" Prof. A. Plazzi

TEACHING EXPERIENCE

Teaching Assistant — *2023 – present*
University of Amsterdam — *Amsterdam, NL*

- Probability Theory and Statistics, 2023
- Programming and Numerical Analysis, 2025, 2026
- Agent-Based Modelling, 2026

Teaching Assistant — *2022*
Università della Svizzera Italiana (USI) — *Lugano, CH*

- Mathematics I, 2022

SKILLS

Programming: Python (proficient), Julia (proficient), Matlab (intermediate), R (intermediate), SQL (intermediate)

Computing: High-performance computing, parallel and distributed simulation, Git

Tools: LaTeX, Bloomberg BMC (certified), MS Office

Languages: Italian (Native), English (Fluent), French (A2), German (A2.2/B1), Dutch (A2)