MATTEO VALLE

valle.matteo@hotmail.it ◇ vallematteo.github.io ◇ Google Scholar ◇ Nationality: Italian

RESEARCH INTERESTS

Financial econometrics, Agent-Based Modelling.

EDUCATION

PhD Candidate in Economics *2023 – present*
University of Amsterdam *Amsterdam, NL*
Amsterdam School of Economics (CeNDEF) and Computational Science Lab

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

"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

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

Teaching Assistant *2022*
Università della Svizzera Italiana (USI) *Lugano, CH*
· Mathematics I, 2022

SKILLS

Programming: Python, Julia, Matlab, R, SQL

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

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