Daniele Ballinari

Curriculum Vitae

Work experience

Since 12/2021	**Data Scientist**, *Swiss National Bank*, Zurich. Data scientist for FX and money market trading opertations.
Since 02/2023	**Lecturer**, *University of St.Gallen*, St.Gallen. Lecturer for asset pricing and applied statistics.
09/2021 - 12/2022	**Lecturer**, *University of Basel*, Basel. Lecturer for time series econometrics.
01/2021-11/2021	**Postdoctoral researcher**, *Faculty of Business and Economics at the University of Basel*, Basel. Research project "Sustainable Finance and Investor Sentiment" in collaboration with Prof. Mahmoud.
01/2021-11/2021	**Asset Liability Management**, *c-alm AG*, St. Gallen, Project based. The employment involves project based ALM consultancies for Swiss pension funds.
08/2017-12/2020	**Research assistant**, *Faculty of Mathematics and Statistics at the University of St. Gallen*, St. Gallen. Research project "Sentiment Analysis and Bayesian Model Averaging for Volatility Prediction" in collaboration with Prof. Audrino and Prof. Sigrist.
03/2014-07/2017	**Asset Liability Management**, *c-alm AG*, St. Gallen. The employment involved quantitative analysis and the development of financial and actuarial models tools in different programming languages (Java, Matlab and R).

Education

09/2020-12/2020	**Visiting semester**, *Stockholm University*, Stockholm. Visiting Prof. Buncic at the Stockholm School of Business.
09/2017-11/2020	**Ph.D. in Economics and Finance**, *University of St. Gallen (HSG)*, St. Gallen, Grade: 6/6 (Summa cum laude). *Thesis:* "Essays on investors' sentiment and attention", under the supervision of Prof. Francesco Audrino and Prof. Zhi Da.
09/2016-06/2018	**Master in Quantitative Economics and Finance - Fast-Track PhD. in Economics and Finance**, *University of St. Gallen (HSG)*, St. Gallen, Grade: 5.71/6. *Thesis:* "Non-Linear Effects of Economic, Sentiment and Attention Measures on Realized Volatility."

09/2012-06/2016   **Bachelor in Economics**, *University of St. Gallen (HSG)*, St. Gallen, Grade: 5.79/6.

Thesis: "Optimal hedge ratio for Swiss pension funds."

09/2007-07/2011   **High School of Mendriso**, Mendrisio, Switzerland, Grade: 5.22/6.

Teaching experience

2023   **Asset pricing**, *University of St.Gallen*, St.Gallen.
Teaching the theoretical asset pricing course at the master level.

2022   **Univariate Time Series Analysis**, *University of Basel*, Basel.
Teaching the time series econometrics at the master level.

2021-2022   **Introduction to Time Series Econometrics**, *University of Basel*, Basel.
Teaching the introductory course in time series econometrics at the bachelor level.

2018-2020   **Data Analytics I: Statistics – Exercises**, *University of St. Gallen*, St. Gallen.
Teaching the exercise classes in statistics for economics at the bachelor level. Preparation and correction of the final exam.

2019   **Data Analytics I: Statistics – Tutorials**, *University of St. Gallen*, St. Gallen.
Teaching the tutorial classes in statistics for economics at the bachelor level.

2018-2020   **Statistics**, *University of St. Gallen*, St. Gallen.
Teaching assistant for the statistic class at the master level.

2018-2020   **Advanced Mathematics and Statistics**, *University of St. Gallen*, St. Gallen.
Teaching assistant for the advanced mathematics and statistic class at the master level.

Grants & Awards

09/2021   **Prize for the best PEF Thesis 2021**.
Winner of the prize for the best Ph.D. in Economics and Finance thesis awarded by the University of St.Gallen.

01/2020-01/2021   **WWZ Förderverein**.
Funding for the one-year research project "Sustainable Finance and Investor Sentiment" in collaboration with Prof. Mahmoud.

08/2017-08/2020   **Swiss National Science Foundation**.
Funding for the three-year research project "Sentiment Analysis and Bayesian Model Averaging for Volatility Prediction" in collaboration with Prof. Audrino and Prof. Sigrist.

Publications

The impact of sentiment and attention measures on stock market volatility, *International Journal of Forecasting*, 2020, F. Audrino, D. Ballinari, F. Sigrist.

Structural breaks in online investor sentiment: A note on the nonstationarity of financial chatter, *Finance Research Letters*, 2020, D. Ballinari, S. Behrendt.

How to gauge investor behavior? A comparison of online investor sentiment measures, *Digital Finance*, 2021, D. Ballinari, S. Behrendt.

When does attention matter? The effect of investor attention on stock market volatility around news releases, *International Review of Financial Analysis*, 2022, D. Ballinari, F. Audrino, F. Sigrist.

Working papers

Retail investors' trading activity and the predictability of stock return correlations, 2020, D. Ballinari.

Je ne regrette rien? An Empirical Test of Regret Theory and Stock Returns, 2021, D. Ballinari, C. Müller.

From Chatter to Action: An Index of Sustainability Sentiment, 2022, D. Ballinari, O. Mahmoud.

Refereeing

Journal of Banking and Finance, Journal of Financial Econometrics, Journal of Empirical Finance, Journal of Financial Markets, The North American Journal of Economics and Finance

Conference presentations

12/2020	**Conference on Computational and Financial Econometrics**, Online.
12/2019	**Conference on Computational and Financial Econometrics**, *University of London*, London.
06/2019	**Society of Financial Econometrics**, *Fudan University*, Shangai.

References

Prof. Francesco Audrino, University of St. Gallen:
`francesco.audrino@unisg.ch`

Prof. Zhi Da, University of Notre Dame:
`zda@nd.edu`

Prof. Fabio Sigrist, Lucerne University of Applied Sciences:
`fabio.sigrist@hslu.ch`

Skills & Languages

Languages	German (mother tongue), Italian (mother tongue), English (fluent, C2), French (basics)
Programming	Python ≡, R ≡, MATLAB ≡, JAVA ⊟, PASCAL ▭, STATA ▭
Tools	TENSORFLOW ≡, LATEX≡, Git ≡, SQL ⊟, VBA ⊟, Bloomberg-Terminal ⊟, Microsoft Office ≡
	[≡: advanced, ⊟: intermediate, ▭: basics]
Certificates	TensorFlow Developer Certificate, Professional Scrum Master, ACI Dealing Certificate

Interests & Activities

Interests   Climbing, hiking, biking, skiing, coding, reading, board games

Activities   Participant *Econometric Game* 2018 and 2019, Member of *Ad-Hoc Economics*, Member of *San Gallenses Oeconomiae Comites*