



Matteo BONATO
Affiliated Researcher at IPAG Business School

Biography

Matteo Bonato is an Affiliate Researcher at IPAG Business School, France. He currently serves as senior investment manager at SwissBorg, a Swiss crypto trading and wealth management platform. Previously he held roles in the risk models validation and development department of Credit Suisse and UBS. He holds a Ph.D. in Finance from the University of Zurich and is also Senior Research Associate and the University of Johannesburg (South Africa). He has published journal articles on volatility modelling and forecasting, with applications to stock and commodities in leading international peer-reviewed journals such as: Journal of Empirical Finance, Journal of Financial Markets, Journal of Forecasting, Energy Economics and Resources Policies.

Education

2009: PhD in Finance, University of Zurich and Swiss Finance Institute (Switzerland)

Teaching Areas

- Volatility modelling and forecasting
- Business Data Analytics
- Story telling with data

Research Areas

- Volatility modelling and forecasting
 - High frequency finance
 - Climate risk
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Professional experiences

- Since 2022: Senior investment manager, SwissBorg (Switzerland)
 - Since 2018: Affiliated researcher, IPAG
 - Since 2015: Affiliated researcher, University of Johannesburg (South Africa)
 - 2015 – 2022 : Quantitative analyst, UBS (Switzerland)
 - 2015: Visiting research scholar, University of Harare (Zimbabwe)
 - 2014: Visiting research scholar, University of Pretoria (South Africa)
 - 2011 – 2014: Quantitative analyst, UBS (Switzerland)
 - 2010: Quantitative analyst, Credit Suisse (Switzerland)
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Selected publications

- Bonato, Cepni, Gupta and Pierdzioch (2024), Business Applications and State-Level Stock Market Realized Volatility: A Forecasting Experiment Journal of Forecasting 43(2)
 - Bonato, Cepni, Gupta and Pierdzioch (2023) Climate Risks and State-Level Stock-Market Realized Volatility Journal of Financial Markets
 - Bonato, Cepni, Gupta and Pierdzioch (2023) Climate risks and realized volatility of major commodity currency exchange rates Journal of Financial Markets
 - Bonato, Cepni, Gupta and Pierdzioch (2021) Do Oil-Price Shocks Predict the Realized Variance of U.S. REITs? Energy Economics
 - Bonato, Gupta, Lau and Wang (2020) Moments-Based Spillovers across Gold and Oil Markets Energy Economics 89, June 2020,
 - Matteo Bonato (2019) Realized correlations, betas and volatility spillover in the agricultural commodity market: What has changed? Journal of International Financial Markets, Institutions and Money 62, 184-202
 - Bonato, Caporin and Rinaldo (2013) Risk spillovers in international equity portfolios Journal of Empirical Finance 24, 121-137
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