

DIEGO BONELLI

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🌐 <https://diegobonelli.github.io>

RESEARCH INTERESTS

Empirical Asset Pricing, Empirical Market Microstructure, Financial Intermediation

EDUCATION

Norwegian School of Economics	Bergen, Norway
Ph.D. in Finance	2019 - 2024
- Visiting Scholar at UCLA Anderson School of Management	Spring 2023
M.Sc. in Finance, <i>Research Distinction Track</i>	2017 - 2019
Nova School of Business and Economics	Lisbon, Portugal
International Masters in Finance	2017 - 2019
University of Bologna	Bologna, Italy
B.Sc. in Business Administration, <i>Summa Cum Laude</i>	2014 - 2017
- Visiting Student at Université Catholique de Louvain	Fall 2016

WORKING PAPERS

- **Inflation Risk and Yield Spread Changes**
- **Good Inflation, Bad Inflation: Implications for Risky Asset Prices**
Joint with Berardino Palazzo and Ram Yamarthy
- **Hedge Funds, Prime Brokers, and Corporate Bond Offerings**

WORK IN PROGRESS

- **Momentum Spillovers in Corporate Bonds**
Joint with Katziaryna Falkovich and Nils Friewald

CONFERENCES - SEMINARS

Presentation (P), Discussion (D), Session Chair (S), Presentation by Co-Author (Co)

- 2024: Banco de España, Madrid (P); Rotterdam School of Management, Rotterdam (P); Federal Reserve Board, Washington DC (P); Norwegian School of Economics, Bergen (P); PhD Nordic Finance Workshop, Bergen (Co);
- 2023: UCLA Anderson, Los Angeles (P). Norwegian School of Economics, Bergen (P, Co); Young Scholars Nordic Finance Workshop, Lund (P); Financial Management Association, Chicago (P); European Financial Management Association, Cardiff (P, D, S); International Finance and Banking Society, Oxford (P).
- 2022: Paris Financial Management Conference, Paris (P, D); Annual Boca Corporate Finance and Governance Conference, Boca Raton (P); New Zeland Finance Meeting, Auckland (P, D); PhD Nordic Finance Workshop, Stockholm (P); World Finance Conference, Turin (P, D, S); Norwegian School of Economics, Bergen (P).

AWARDS AND FELLOWSHIPS

Best Paper Award Semifinalist, FMA Annual Conference for <i>Inflation Risk and Yield Spread Changes</i>	2023
AFA Student Travel Grant	2022
Erasmus Scholarship (Exchange program Université Catholique de Louvain)	2016
Dean's Honor Letter for Outstanding Achievements at University of Bologna	2016

SERVICE TO THE PROFESSION

Internal service

- Untenured Faculty Representative on the Department Board	2021-2024
- NHH Finance Reading Group	2021

OTHER SKILLS

- *Languages:* Italian (Native), English (Fluent), French (Intermediate)
- *Programming:* R, Matlab, Stata, L^AT_EX

REFERENCES

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