

Pietro Fadda

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EMPLOYMENT

Teaching assistant - Interest Rate and Credit Risk Models - Prof. Mele September 2025 – Current
USI Lugano and Swiss Finance Institute Lugano, Switzerland

Predoctoral Research Fellow - Finance Department September 2023 – June 2024
HEC Paris Paris, France

- Supported Professor Colliard, Foucault and Lovo on the empirical section of the paper *Algorithmic Pricing and Liquidity in Securities Markets* where we tested AI algorithmic applications to market liquidity and market making. Main fields touched were Market Microstructure and Game Theory.
- Supported Professor Colliard on the empirical section of the manuscript *Measuring Regulatory Complexity*.
- Teaching assistant for Professor Colliard for the course on Economics of Financial Regulation.
- Exposure to databases such as Wharton Research Data Services as well as Center for Research and Security Prices.

Research Assistant - Monetary Policy Research Division - Monetary Economics July 2022 – July 2023
European Central Bank Frankfurt am Main, Germany

- Primarily supported the head of division Michael Ehrmann in investigating ECB communication market impact.
- Investigating home-ownership rates at household and individual level for EU countries, UK and US.
- Constructed uncertainty indicators based on ECB, BOE and FED monetary council minutes transcripts.
- Exposure to big-data financial databases such as MMSR and EMIR and household surveys such as HFCS, SCF, CES.

Research Assistant for Labour/Gender Econ project July 2023 – September 2023

- Supported Assistant Professor Valeria Zurla (CSEF).
- The project tracks the impact of maternity policy on the Italian collective labour agreements.
- Data Scraping, data and text mining in Python.

Research Assistant for Political Economy project March 2023 – June 2023

- Supported Ph.D. Leonardo D'Amico (Harvard University) and Research Fellow Giulia Romani (Bologna University)
- The project investigates the impact of the Italian Cassa del Mezzogiorno reforms on sectoral funding allocation.
- Data and Text analysis, Machine Learning models for texts, Econometric Analysis with both Python and Stata.

Editor in Chief and Head Researcher December 2020 – August 2021
Nova Nudge Club Lisbon, Portugal

- Student-run initiative focusing on Behavioural Economics & Finance Consulting for impact driven companies.
- Managed the design, development, and posting of 28 articles and 100+ other contents. Managed a team of 7.

EDUCATION

Swiss Finance Institute and Università della Svizzera Italiana September 2024 – Current
Ph.D. in Finance Lugano, Switzerland

Nova School of Business and Economics September 2020 – June 2022
Master of Science in Economics - English language Lisbon, Portugal

- Thesis Title: *“Cherry Picking Words: A Topic Model Application to ECB Speeches”* (Thesis grade: 18/20).
- Study Focus: Micro/Macro-Econometrics, Big Data Analysis, Macro-Development Economics, Macro Analysis.
- Awards: Merit Scholarship as well as most accurate economic forecast in Econometrics class 2020-2021.

University of Copenhagen - Economics Department September 2021 – January 2022
Erasmus Mobility Program - Master level Copenhagen, Denmark

- Modules: Adv. Micro-econometrics, Adv. Development Economics, Macroeconomic Shocks, Health Economics.

University of Trieste September 2017 – July 2020
Bachelor of Science in International Economics and Financial Markets - English Curriculum Trieste, Italy

- Final Grade: 110/110 Summa cum Laude.
- Thesis on Labour and European Economics titled: *Wage Bargaining Systems and Wage Dynamics in the Eurozone*.
- Study Focus: Econometrics, International Macroeconomics, Monetary and Fiscal Policy, Financial Mathematics.
- Awards: INPS Merit Scholarship.

RESEARCH OUTPUT

Central Bank Communication of Uncertainty - Fadda, Hanifi, Istrefi, Penalver - Journal of International Money and Finance (2025).