

# MICHELE PELLI

Department of Banking and Finance, University of Zurich, Plattenstrasse 14, 8032 Zurich  
michele.pelli@bf.uzh.ch  $\diamond$  [michele.pelli.click](http://michele.pelli.click)

## EDUCATION

---

<b>University of Zurich, Zurich (CH)</b> Swiss Finance Institute PhD Program in Finance (Summa cum laude)	<i>2016 - 2022</i>
<b>Cass Business School, London (UK)</b> MSc in Banking & International Finance (with Distinction)	<i>2013 - 2015</i>
<b>Centre for Banking Studies (CSB), Lugano (CH)</b> Graduate Diploma in Banking & Finance (Best student award)	<i>2012 - 2013</i>
<b>USI Lugano, Lugano (CH)</b> MSc in Economics (Magna cum laude)	<i>2010 - 2013</i>
<b>USI Lugano, Lugano (CH)</b> BA in Economics (Magna cum laude)	<i>2007 - 2011</i>

## PROFESSIONAL EXPERIENCE

---

<b>Department of Banking and Finance, University of Zurich</b> Research & Teaching Assistant Zurich (CH)	<i>09.2017 -</i>
<b>Presence Switzerland, Federal Department of Foreign Affairs (EDA)</b> Head of Administration, Swiss Pavilion at Expo Milano 2015 Bern (CH) & Milan (IT)	<i>03.2015 - 11.2015</i>
<b>Centre for Banking Studies (CSB)</b> Assistant, Banking & Finance Area Lugano (CH)	<i>09.2012 - 06.2013</i>

## RESEARCH INTERESTS

---

- Empirical Banking
- Empirical Corporate Finance
- Empirical Household Finance

## WORKING PAPERS

---

**How Do Households Respond to Negative Deposit Rates? Evidence from a Swiss Bank**  
Job Market Paper

**Bank Capital Requirements and Asset Prices: Evidence from the Swiss Real Estate Market**  
joint with Christoph Basten and Olga Briukhova

**Cross-Border M&A and the Exchange Rate: Evidence from Switzerland**

## OTHER PROJECTS

---

**Non-Standard Errors**  
joint with Albert J. Menkveld et al., forthcoming in the Journal of Finance

**Birds of a Feather Invest Together - The Effect of National Culture on Financial Decisions**  
joint with Veronika Molnár

## PROFESSIONAL ACTIVITIES

---

### **Day-Ahead Workshop on Financial Regulation**

10.2021

Co-Initiator and Co-Organizer  
University of Zurich, Zurich (CH)

### **Cass Mergers & Acquisitions Society**

12.2013 - 10.2014

Executive Officer  
Cass Business School, London (UK)

## AWARDS AND GRANTS

---

### **UZH Alumni Research Talent Development Fund (FAN)**

Grant to support research projects of advanced doctoral students, 2022

### **Columbia University School of International and Public Affairs**

Travel and accommodation expenses, Columbia/BPI 2020 Bank Regulation Research Conference

### **Swiss Academy of Humanities and Social Sciences (SAHS)**

Contribution to travel expenses, AFA 2020 Annual Meeting

### **Swiss Finance Institute**

First year doctoral grant, 2016-2017

### **Ticino Banking Association (ABT)**

Best student award, Graduate Diploma in Banking & Finance, 2013

### **Warsaw School of Economics (SGH)**

Best student award, Summer University Warsaw, 2012

## CONFERENCE AND SEMINAR PRESENTATIONS

---

- **2022:** Swiss Finance Institute Academic Job Market Workshop, University of Zurich; Brown Bag Lunch Seminar, University of Zurich; Day-Ahead Workshop on Financial Regulation, Frankfurt School of Finance & Management; USI-SFI PhD Summer School on Finance and Product Markets, USI Lugano; URPP FinReg Annual Conference, University of Zurich; AEA Poster Session, ASSA Boston<sup>@</sup>
- **2021:** CAED Conference, University of Coimbra<sup>@</sup>; FMA Annual Meeting, Denver<sup>@</sup>; Day-Ahead Workshop on Financial Regulation Poster Session, University of Zurich<sup>||</sup>; PhD Workshop, University of Zurich<sup>||</sup>; INFER Annual Conference, ISEG Lisbon<sup>@</sup>; EFiC Conference in Banking and Corporate Finance, Essex Business School<sup>\*@</sup>; RiskLab/BoF/ESRB Conference on Systemic Risk Analytics Poster Session, Bank of Finland<sup>\*@</sup>; SSES Annual Congress, University of Zurich<sup>@</sup>; SSES Annual Congress, University of Zurich<sup>\*@</sup>; ALdE Applied Economics Meeting, University of the Balearic Islands<sup>@</sup>; SSES Young Swiss Economists Meeting, KOF ETH Zurich<sup>@</sup>; AEA Poster Session, ASSA Chicago<sup>@</sup>; AEA Poster Session, ASSA Chicago<sup>\*@</sup>
- **2020:** INFER Annual Conference, University Sorbonne Paris Nord<sup>@</sup>; Swiss Workshop on Local Public Finance and Regional Economics, University of Bern<sup>\*@</sup>; EEA Annual Congress, Erasmus University Rotterdam<sup>\*@</sup>; AEFIN PhD Mentoring Day, Nova SBE Lisbon<sup>@</sup>; IBEFA Summer Meeting, WEAI Denver<sup>@</sup>; IBEFA Summer Meeting, WEAI Denver<sup>\*@</sup>; Swiss Finance Institute Research Days, Study Center Gerzensee<sup>@</sup>; Columbia/BPI Bank Regulation Research Conference, Columbia SIPA New York; SSES Young Swiss Economists Meeting, KOF ETH Zurich<sup>\*</sup>; AFA PhD Poster Session, ASSA San Diego<sup>||</sup>
- **2019:** Swiss Finance Institute Research Days, Study Center Gerzensee; Globalization of Real Estate Markets Forum, University of Zurich<sup>||</sup>
- **2018:** Brown Bag Lunch Seminar, University of Zurich

---

<sup>@</sup>Online

<sup>\*</sup>Presented by co-author

<sup>||</sup>Presented with co-author

## PROFESSIONAL QUALIFICATIONS

---

### **Début - First Steps in University Teaching**

University of Zurich, Zurich (CH)

### **Bloomberg Essentials Training Program**

Equity, Fixed Income, FX, and Commodity Essentials

### **Diploma in Corporate Banking**

Centre for Banking Studies (CSB), Lugano (CH)

### **Swiss Cross-Border Wealth Management Certification**

Swiss Finance Institute, Zurich (CH)

## IT SKILLS

---

Stata, Python, LaTeX, Microsoft Office

## LANGUAGES

---

<b>Italian</b>	Native
<b>English</b>	Fluent
<b>German</b>	Business
<b>French</b>	Business

## REFERENCES

---

### **Prof. Dr. Michel Habib**

Professor of Finance

Department of Banking and Finance

University of Zurich

+41 (0)44 634 25 07

michel.habib@bf.uzh.ch

### **Prof. Dr. Steven Ongena**

Professor of Banking

Department of Banking and Finance

University of Zurich

+41 (0)44 634 39 54

steven.ongena@bf.uzh.ch

### **Prof. Dr. Andreas Fuster**

Associate Professor of Finance

College of Management of Technology - Swiss Finance Institute

Swiss Federal Institute of Technology in Lausanne (EPFL)

+41 (0)21 693 15 36

andreas.fuster@epfl.ch

### **Prof. Dr. Christoph Basten**

Assistant Professor of Banking

Department of Banking and Finance

University of Zurich

+41 (0)44 634 42 70

christoph.basten@bf.uzh.ch