

Matteo Pantalfini

Website: <https://www.hkubs.hku.hk/people/matteo-pantalfini/>

Mobile: +852 98342259, **Email:** panta@connect.hku.hk

Citizenship: Italian, **Languages:** Italian (native), English (fluent)

Programming: Python, MATLAB, Maple, LaTeX, Microsoft Office

Education

- 2021–2026 **The University of Hong Kong**, HKU Business School, *Hong Kong SAR*
PhD Candidate in Finance
- Visiting scholar at the London School of Economics (LSE) for 2024 fall term
 - Research interests in market microstructure, illiquidity and market imperfections, and foreign exchange markets
 - Supervisors: Thomas Maurer (primary), Shiyang Huang (secondary)
- 2016–2018 **Technical University of Munich**, Department of Physics, *Germany*
Technical University of Denmark, Department of Physics, *Denmark*
Joint MSc in Physics, honours
- Special curriculum, with one year in each university and two supervisors
- 2012–2016 **Polytechnic University of Turin**, Department of Applied Science, *Italy*
BSc in Engineering Physics
- Distinction in statistical physics, quantum physics and nuclear physics

Working Papers

- 2023 **Kyle in a Triangle: Asymmetric Information and Strategic Trading in Connected Markets with Redundant Assets**, with Thomas Maurer (HKU)
- Best paper award, 14th FMCG Conference 2024

Presentations (P) Discussions (D)

- 2024 Bocconi (*P, sched.*); LSE (*P, sched.*); Bayes Business School (*P, sched.*); Geneva Finance Research Institute (*P, sched.*); 2024 Market Microstructure Summer School (**P**); 2nd HKU Summer Finance Conference (**P**); 2024 China Fintech Research Conference (**P**); 14th FMCG Conference 2024 (**P**); Asia School of Business (**P**)
- 2023 Global AI Finance Research Conference (**P**); Hong Kong Polytechnic University (**P**); China Finance Review International and International Risk Forum (**D**); The University of Hong Kong (**P**)

Research and Teaching Experience

- 2023 **HKU Business School Shenzhen**, MBA Programme Office, *China*
Teaching Assistant
- Designed and delivered tutorials in Excel for corporate finance, helped with hosting students' presentations on business case studies
- 2018–2019 **Goldman Sachs Japan**, Electronic Trading (GSET) APAC, *Japan*
Algorithmic Trading Strategist
- 1 of 4 out of > 900 applicants to join the bank as Vulcanus in Japan trainees
 - Applied research on market microstructure and liquidity anomalies in stock markets across Asia
 - Algo trading strategies for optimal execution of clients' market-on-close orders

2017–2018 **Max Planck Society**, Institute of Biochemistry, *Germany*
Research Assistant

- Software development in Python for nanoscale imaging

2017 **The University of Tokyo**, Institute of Medical Science, *Japan*
Research Assistant

- Research on the thermodynamics of carcinogenic protein misfoldings

Extracurriculum

2020–2021 **China Tech Blog**, opinion pieces on tech entrepreneurship in China, *remote*
Editor

- Collaboration with alumni of Schwarzman College (Tsinghua) and McKinsey
- Headed the copy-writing and editing committees

Scholarships

2021 FBE PhD Entrance Scholarship and Postgraduate Scholarship (PGS) from HKU

2018 Scholarship for academic achievement by EuroTech Universities Alliance, a strategic partnership of the leading European universities in science and technology

2017 Membership for the Youth Goodwill Ambassador of Denmark career development and networking program; Scholarship for a summer program at KAIST in Korea

August 19, 2024