

Antonio Mele's short bio
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Antonio Mele holds a Senior Chair at the Swiss Finance Institute, and a full professorship in Finance at the University of Lugano sponsored by the Ticino Bankers Association, after having been a tenured faculty at the London School of Economics & Political Science for a decade. He is also a Research Fellow for the Financial Economics program at the Centre for Economic Policy Research (CEPR) in London. He holds a PhD in Economics from the University of Paris.

Professor Mele's academic expertise spans a variety of fields in financial economics, pertaining to capital market volatility, interest rates and credit markets, macro-finance, capital markets and business cycles, and information in securities markets. His research has been published by top journals in Finance and Economics such as the *Journal of Financial Economics*, the *Review of Economic Studies*, the *Review of Financial Studies*, and the *Journal of Monetary Economics*.

Professor Mele's research and expertise have spillovers outside academia. He is the founder of QUASaR, a Swiss-based firm specialized in security design and support to investment decision making, and he is the co-inventor of the CBOE Interest Rate Swap Volatility Index (CBOE-SRVXSM), the first standardized volatility measure in the interest rate swap market, designed to standardize and simplify swap rate volatility trading, much in the spirit of the CBOE-VIX[®] index in the equity market.