Luca Mammi

Personal profile

Modelling and analytics for Risk Management and Finance.
Credit Risk for the Regulatory (Pillar I) and the Managerial (Pillar II) scope, credit portfolio modelling, PD and LGD validation, validation of IFRS9 PD models, RWA optimization.

Financial modelling knowledge, programming skills (R, Python, VBA, Matlab, C) and data analysis and management (SAS, SQL).

English mother tongue proficiency.

Experience

ALM AND FTP SPECIALIST   April 2019 – today

UniCredit S.p.A.

Asset and Liabilities Management Projects and Funds Transfer Pricing Strategies for Balance Sheet steering and Liquidity Management

CREDIT RISK ANALYST   February 2017 – March 2019

UniCredit S.p.A.

Credit Risk Validation of PD, LGD and EAD models for Italian Corporate and Retail clients, both for IRB and IFRS9 scopes.

CREDIT RISK ANALYST   June 2013 – January 2017

UniCredit S.p.A.

Credit portfolio modelling of the Economic Capital for Pillar II - ICAAP purposes.

Estimation of client correlations for the calibration of the model.

Stress testing methodologies for the 2014 EBA Stress Test.

FUNCTIONAL ANALYST   July 2012 – June 2013

Società Gestione Servizi S.C.p.A., Banco Popolare Banking Group

RWA and capital requirement optimization through reallocation of Credit Risk Mitigants by MonteCarlo simulations and Operations Research (Linear Programming).

Functional analysis and software design.

FUNCTIONAL ANALYST   January 2012 – June 2012

Ecomatica S.R.L. at Società Gestione Servizi, Banco Popolare Banking Group

MS SQL Server Datamart of the input data for the development of the internal LGD models, presented to the regulator (Banca d'Italia) during the validation inspection.

Analysis of approximations of the MonteCarlo simulations for calculating the EPE.

Education

Master in Finance – 1^ Ed. 2011-2012   June 2011 – January 2012

CUOA Business School

Master Program in Theoretical Physics - *partial*   October 2008 – May 2012

Università degli Studi di Padova, Physics Department "G. Galilei"

Bachelor's Degree in Physics   October 2005 – September 2008

Università degli Studi di Padova, Physics Department "G. Galilei"

Thesis title: "Stochastic processes and option-pricing in quantitative finance"