Luca Mammi
Quantitative Analyst, UniCredit Group

Informazioni

Luca has a 7-year experience in Credit Risk and has been working within the UniCredit Group since June 2013.

His experience include the validation of Internal Rating Based models for credit risk parameters (Probability of Default, Loss Given Default and Exposure at Default), the validation of IFRS9 PD models for loan loss provisioning and the development of credit portfolio models and relative correlation structures.

Luca has a Bachelor’s Degree in Physics and a Master’s Diploma in Finance.