

PERSONAL INFORMATION

Enrico Piccolini



📍 Risk manager – Data Scientist – Business Translator
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Sex Male | Date of birth 06/06/1975 | Nationality Italian

CURRENT POSITION

University	EPR	Enterprise
<input type="checkbox"/> Full professor	<input type="checkbox"/> Research Director and 1st level Technologist / First Researcher and 2nd level Technologist / Principal Investigator	<input type="checkbox"/> Management Level
<input type="checkbox"/> Associate Professor	<input type="checkbox"/> Level III Researcher and Technologist	X Mid-Management Level
<input type="checkbox"/> Researcher and Technologist of IV, V, VI and VII level / Technical collaborator	<input type="checkbox"/> Researcher and Technologist of IV, V, VI and VII level / Technical collaborator	<input type="checkbox"/> Employee / worker level

WORK EXPERIENCE

Feb. 2022 - Today

Artificial Intelligence Business Translator/Data Scientist, Assicurazioni Generali

Temporary assignment in Analytics Solution Centre:

- Ideation of risk management use cases
- Data collection and data preparation
- Coordination of data scientists team
- Definition of Key Performance Indicators to measure projects results
- Engagement of stakeholders

Oct. 2018 - Today

Financial Risk Manager/Artificial Intelligence Business Translator, Generali Investments, Trieste (Italy)

- Ideation and leadership in Artificial Intelligence and Machine Learning projects related to credit risk and risk factors impact on financial portfolios
- Project leader in Proof of Concepts in collaboration with start-ups to digitize and adopt innovative solutions in Risk Management
- Implementation of smart automation process (RPA) in risk management activities
- Supported the definition of digital strategic plan for Generali Asset & Wealth Management Business Unit

Dec. 2011 - Oct. 2018

Financial Risk Manager, Generali Investments, Trieste (Italy)

- Development of Market Implied Rating for corporate bond issuers (quantitative evaluations of credit worthiness that consider market data such as credit spreads and equity prices)
- Measurement of Credit Risk effect on bond portfolios
- Development of models for derivatives and structured securities pricing
- Asset Liability Management analysis in portfolios
- Collateral in EMIR Regulation

- Jan. 2009 - Dec. 2011 Head of Market Risk Department, Hypo Alpe - Adria - Bank s.p.a, Udine (Italy)
- Apr. 2004 – Jan. 2009 Financial Risk Manager, Hypo Alpe - Adria - Bank s.p.a
- Management of financial risks (price risk, currency risk) and their hedging (calculation of VaR and use of derivatives)
 - Analysis of Asset Liabilities Management (ALM): development of models for the identification of the correct capital and financial structure
 - Daily review of short and long term liquidity position
 - Development of mathematical models for the evaluation of derivatives at fair value plain vanilla and structure derivatives
 - Application of IAS 32, 39 by First Time Adoption
 - Development of reporting on financial risk to the Holding and Banking Supervision
 - Calculating capital requirements under the Circular. 263/2006 (Basel 2) and subsequent updates
 - Securitization transactions: analysis of risk transfer, calculation of capital requirements and assessment of hedging derivatives (plain vanilla and structured)
- Oct. 2001 – Apr. 2004 Auditor, PriceWaterHouseCoopers (PwC), Udine (Italy)
- Preparation of Financial Statement
 - Interpretation of the economic situation and financial position
 - Analysis of management reporting

EDUCATION AND TRAINING

- Apr. 2020 – Nov. 2020 Master in Data Science, MIP Politecnico di Milano (Italy), main topic: Machine Learning, NLP, Data Visualization, IoT
- 1995 – 2000 B.Sc. in Economics and Finance, Università degli studi di Trieste (Italy), main course: financial math, accounting, financial markets, corporate finance

PERSONAL SKILLS

- Mother tongue(s) Italian
- Other language(s) English (C1)

According to law 679/2016 of the Regulation of the European Parliament of 27th April 2016, I hereby express my consent to process and use my data provided in this CV.

Enrico Piccolini