# Vittorio Vecchione

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## SUMMARY

Risk Management expert with over 20 years of experience working for primary financial institutions and consulting firms in national and international projects.
Deep teaching competence, with several years of experience. 7 years as adjunct professor: 5 years in LUISS University (2014-2018) and 2 years in Università Europea di Roma (2019-2020); 3 years as Professor of Risk Management for LUISS Business School (2017-2019)

## WORKING EXPERIENCE

### *Head of Risk Management, Credito Sportivo*

Rome, Italy — 2013-current

Support the Board of Directors to set strategic objectives and risk appetite targets.
Responsible for the initial definition, implementation and execution of the risk management process and activities of the bank.

### *Head of Pillar II Risks Validation, UniCredit*

Milan, Italy — 2010-2013

Responsible for planning, executing and reporting of validation activities regarding Pillar II Risks, including Credit Portfolio Model, Business Risk, Financial Investment Risk, Real Estate Risk, Stress Test, Risk Integration methodologies and Structured Transactions.

## EDUCATION

La Sapienza, Rome – PhD in Actuarial Science, Faculty of Statistic
LUISS, Rome — Master degree in Economics.

## SELECTED PUBLICATIONS

Alessandro Nardi, Vittorio Vecchione (2012). La convalida ICAAP: l'approccio di UniCredit. In: La convalida dei sistemi di rating nelle banche italiane, p.71-82 . Bancaria Editrice. ISBN: 978-88-449-0506-4.

Alessandra Agostini, Paolo Talamo, Vittorio Vecchione (2010). *Combining operational loss data with expert opinions through advanced credibility*

### *Manager, Deloitte Consulting*
Rome, Italy — 2007-2010

Responsible for several projects with national and international financial institutions within the financial sector industry

### *Senior Consultant, Deloitte Consulting*
Rome, Italy — 2004-2007

Team leader responsible for designing and implementing solutions for financial institutions in the risk management field.

### *Junior Consultant, Acquirente Unico*
Rome, Italy — 2000-2004

Analyst working for the team responsible for the definition of hedging strategies to reduce the electricity price risk through contract for differences and the market electricity price forecast.

### *Stager, INA Sim*
Rome, Italy — 1999

Stager working, within the Risk Management Unit, for the “4:15” project, for the definition and implementation of a VaR measurement system.

## ACADEMIC EXPERIENCE

### *Adjunct Professor of Risk Management, Università Europea di Roma*
Rome, Italy — September 2018 – current

Professor of the Financing Innovation course, Economics degree.

### *Adjunct Professor of Risk Management, LUISS*
Rome, Italy — September 2014 – March 2018

Professor of the Risk Management course, Management degree.

### *Master “Management & Technology, LUISS Business School*
Rome, Italy — October 2017 – Today

Within the “Major in Risk Management and Insurance”, professor of the “Risk Management Back to basics” and “Operational Risk” modules.

*theory*. In Journal of Operational Risk, Volume 5/Issue 1,Spring 2010.

## LINKS

https://www.risk.net/risk-management/operational-risk/2027547/orr-innovation-awards-2011-paper-year