Riccardo Vergnano

riccardovrg@gmail.com – Turin, Italy – 13/06/1996

PROFESSIONAL EXPERIENCE

Risk Management Trainee   September 2022 – Present
European Central Bank - Risk Management Directorate, Risk Strategy Division   *Frankfurt, Germany*

- Main tasks: Assessment of Price jumps in asset evaluation
  Data infrastructure automation on Python and SQL
  collection and analytics of big data (MiFIR post-trade)
- Main tools: Python, SQL, Matlab, VBA, Excel, Bloomberg.

EDUCATION

Collegio Carlo Alberto - University of Turin   Sep. 2021 – Jun 2022
Post-Graduate MSc in Finance, Insurance and Risk Management   *Turin, Italy*

- Main topics: Financial engineering, Volatility modelling, stochastic processes, Derivatives
  Fixed Income Market, Market risk, Credit risk, Machine learning.
- Entirely taught in English

University of Turin   Sep. 2018 – Nov. 2021
MSc in Economics   *Turin, Italy*

- Main topics: Statistics, Econometrics, Time Series, Numerical methods,
  Corporate Finance, Macroeconomics, Macroeconometrics.
- Entirely taught in English.
- Thesis: "The Monetary Policy Transmission Mechanism:
  A Comparison Of Alternative Identification Methodologies".
- Grade: 100/110

University of Turin   Sep. 2015 – Jul. 2018
BSc in Economics   *Turin, Italy*

- Main topics: Statistics, Econometrics, Calculus, Financial mathematics, Linear algebra,
  Microeconomics, Macroeconomics, Corporate Finance, Financial Markets.
- Grade: 98/110

ADDITIONAL EDUCATION

Barcelona Graduate School of Economics (GSE)   Jul. 2019 – Jul. 2019
Summer school in Dynamic and non-linear panel data models.   *Barcelona, Spain*

Datacamp - Data Science platform   Feb. 2020 – May. 2020
Python Intermediate, SQL Server fundamentals, Machine learning fundamentals.   *Online*

COMPUTER SCIENCE SKILLS

Office Package: Good Knowledge, in particular: Excel.
Python: Good Knowledge, in particular: Pandas, Numpy, Matplotlib, scikit-learn, Keras.
SQL: Good Knowledge
Windows: Good Knowledge, in particular: Shell, PowerShell.
Matlab: Intermediate Knowledge.
R: Intermediate Knowledge.
Stata: Basic Knowledge.
Eviews: Basic Knowledge.

LANGUAGES

English: Good Knowledge (C1 IELTS certificate).
Italian: Native.