Contact

www.linkedin.com/in/giuseppe-orlando-abc (LinkedIn)
ssrn.com/author=2129018 (Personal)

Top Skills

Risk Management
Trading
VAR

Languages

English (Full Professional)
Italian (Native or Bilingual)
French (Full Professional)
German (Limited Working)
Spanish (Limited Working)

Certifications

Linear Regression with Python
Profit and Loss Diagrams
Data Science: Foundations using R
Statistical Inference
Exploratory Data Analysis

Honors-Awards

Bruno de Finetti Award - Financial Mathematics

Publications

Financial markets' deterministic aspects modeled by a low-dimensional equation

A New Approach to Forecast Market Interest Rates Through the CIR Model

An Improved Barone-Adesi Whaley Formula for Turbulent Markets

Forecasting portfolio returns with skew-geometric Brownian motions

A parametric approach to counterparty and credit risk

Giuseppe Orlando

Professor of Financial and Actuarial Mathematics
Milan, Lombardy, Italy

Summary

Risk management (liquidity, operational, credit, market, business risk), Stress testing and back testing Performance measurement (GIPS compliance included) and analysis, Asset allocation optimization, Asset and Liability Management, Pricing, Stochastic processes, Monte Carlo simulation, Value-at-Risk, CVA, Portfolio Theory (CAPM, APT, etc.), New products design and development, NPI, Quantitative research (statistics, econometrics and mathematical modeling), Basel III, Solvency II, ICAAP, CRM, Real Options, Project management, Compliance to mandates (both retail and institutional) and to regulators.

Experience

Università degli Studi di Bari

Professor of Financial and Actuarial Mathematics
April 2014 - Present (8 years 9 months)

Financial and Actuarial Mathematics

UNIVERSIDAD DE JA��N

Visiting Professor
September 2020 - October 2020 (2 months)
Spain

Researching and teaching applied math

Allianz Group

Senior Risk Manager
August 2008 - March 2014 (5 years 8 months)

Counterparty Credit, Market, Liquidity, Operational Risk. ALM, Risk Capital modeling. Performance reporting and monitoring.

StatPro

Senior Risk Consultant
September 2006 - July 2008 (1 year 11 months)
London, United Kingdom

Client’s consulting, contributing to StatPro Risk framework (liaising with quants for new development or model’s improvement), presales (tests and demos), set up and implementation of SRM (StatPro Risk Mgt software), management of new projects (e.g. a project to price and measure the risk of a set of liabilities for a pension scheme).

ING Italia
CRO - Head of Risk Management & Quantitative Research
February 2000 - August 2006 (6 years 7 months)

· New products development (e.g. unit linked policy CPPI like, Total Return mutual funds with a VaR control, etc.);
. Stress testing, Monte Carlo simulations, Back testing ;
. Pricing, ALM
· Style analysis, mutual funds of funds analysis
· Business, Credit, Market and Operational risk management and monitoring
· Portfolios’ performance (GIPS compliance) and risk monitoring
· Trading cost monitoring, regulatory (Bank of Italy and Consob) compliance

Education

University of Camerino
PhD in Science and Technology, Mathematics

Università Commerciale 'Luigi Bocconi'
Master of Science (MSc), Financial Mathematics, Economics, Econometrics

Università degli Studi di Bari
Master's degree, Economics, Statistics, Applied Mathematics

Wroclaw University of Economics and Business
PhD in Social Sciences, Economics and Finance