



Daniele Magnaldi
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Date of birth
13 June 1989

Address
via Mazzini 37
10123 Torino
Italia

Daniele Magnaldi

Mathematical Engineer - Data Analyst

About Me A multi-skilled risk data analyst with good all-round supervisory and technical expertise. Extensive practical knowledge of complex systems builds, software analysis, design and testing. Specific competence in design credit scoring models, MonteCarlo simulations, solving optimization problems, and stress testing.

Education

2017, TAG Innovation School

Master in Business Data Analysis

2012 - 2014, Politecnico di Torino

Master Degree in Mathematical Engineering, *Generalized Skeleton approach for strongly combinatoric stochastic problems*

2008 - 2012, Politecnico di Torino

Degree in Mathematics for engineering, *Creation of a database for management and analysis of cardiac signals*

Job Experience

March 2019 - Present, Risk Management, Sella Personal Credit

Main projects:

- 2020, Development of a predictive model for repeat business on personal loan
- 2019, Recalibration of LGD parameter for IFRS9
- 2019, Recalibration of acceptance scorecards for finalized loan

January 2018 - March 2019, IT Risk Specialist, Deloitte Risk Advisory

Projects:

- 2018, Reale Mutua - Trasformation of Reale ITES, IVA Group, Electronic Invoicing
- 2018, Banca Intermobiliare - Migration of IT System (PMO)
- 2018, Reale Mutua - GDPR Support
- 2018, Unicredit, UBI, Fineco - IFRS9 Quality Assurance

December 2014 - January 2018, Risk Management - IT, Intesa Sanpaolo

Main projects:

- 2017 - 2018, EBA EU wide stress testing (Project Manager)
- 2016 - 2017, Improvement of Simulation and Stress Testing systems (Project Manager)
- 2016 - 2018, Risk Data Aggregation and Reporting (RADAR) - Compliance to BCBS239
- 2015 - 2016, Single Supervisor Mechanism - EBA Stress Testing

March 2014 - July 2014, Trainee, Politecnico di Torino

Trainee in the IT department (Dipartimento di AUTomatica ed INformat-ica) of the Politecnico di Torino, in the research group of mathematical programming and optimization.



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Language competencies

- Italiano, *Lingua Madre*
- English, *B2, FCE certification*
- Francais, *A2*
- Deutsch, *A1*

IT programs and languages

Statistical languages and tools

- R
- SAS, SAS Enterprise Guide
- SPSS

Other Languages

- Matlab
- Python, Anaconda
- PLSQL

Data Visualization tools

- SAS Visual Analytics
- Tableau
- Microsoft Power BI

Databases

- Oracle, MySQL, Teradata
- Hadoop

Interests

Professional

Data analysis, risk analysis, applied mathematics, stochastic modeling, social sciences.

Personal

Most of my spare time is taken up with voluntary activities for many organizations, such as local and regional Church, city government, and other charity institutions. The fields of my voluntary activities are education, politics, culture and local development. Particularly relevant in this field are the one month missionary experiences I had with the Salesian Congregation in 2009 in Romania and in 2013 in Nigeria. Moreover I spent a lot of my time playing guitar and piano, both for myself and in some bands.