

## PERSONAL INFORMATION

### Laura Gianfagna



- 36 Route d'Esch, L-1470, Luxembourg, Gran Duchy of Luxembourg
- **=** +352 691 284 209 /+39 328 393 3920
- 🔀 laura.gianfagna@gmail.com | I.gianfagna@eib.org | laura.gianfagna@alumni.imtlucca.it
- Skype laura.gianfagna

Sex Female | Date of birth 16/08/1986 | Nationality Italian

Languages Italian (mother tongue), English (professional level), French (informal level), German (basic level)

IT skills R, STATA, MATLAB, SAS | Other Bloomberg, Bureau Van Dijk

### WORKING EXPERIENCE

(Oct. 2018 – Oct. 2022)

### European Investment Bank, EIB Group Risk and Regulation Department

Associate Officer Credit Risk, Risk Management Directorate, Capital adequacy and risk reporting Unit Business or sector Supranational, Multilateral Development Bank

(Jun. 2017 – Oct. 2018)	European Investment Bank, EIB Group Risk and Regulation Department
	Graduate Recruitment and Development Program (GRAD), Risk Management Directorate, Capital adequacy and risk reporting Unit
	Business or sector Supranational, Multilateral Development Bank
(Mar. 2017 – Jun. 2017)	Sant'Anna School of Advanced Studies Pisa
	Teaching Assistant, Master of Science in Economics, Course in Economic Policy Prof. F. Tamagni
	Business or sector Academia
(Aug. 2016 – Feb. 2017)	European Investment Bank, EIB Group Risk and Regulation Department
	Fixed term contract, Risk Management Directorate, Capital adequacy and risk reporting Unit
	Business or sector Supranational, Multilateral Development Bank
(Feb. 2016 – Jul. 2017)	European Investment Bank, EIB Group Risk and Regulation Department
	Internship, Risk Management Directorate, Capital adequacy and risk reporting Unit
	Business or sector Supranational, Multilateral Development Bank
(Dec. 2013 – Jun. 2014)	Mediocredito Trentino SudTyrol
	Consultant, Risk Management Division
	Business or sector Investment Bank
(Sep. 2013 – Dec. 2013)	Mediocredito Trentino SudTyrol
	Internship, Risk Management Division
	Business or sector Investment Bank

#### **EDUCATION**

(Nov. 2013 – Nov. Ph.D. in Economics 2017) Full scholarship, IMT School for Advanced Studies Lucca, Thesis on Financial contagion and Systemic risk (Apr. 2013 - Sep. Executive course in banking and corporate finance 2013) RedOddity, European Social Fund, Banking and Corporate finance evaluation techniques (Mar. 2011 - Mar. M.Sc. Financial mathematics, 110/110 with honours 2013) Università di Pisa, Advanced and Stochastic calculus, Thesis on mathematical models for financial default (Sep. 2005 – Mar. B.Sc. Mathematics, 96/110 2011) Università di Pisa, Advanced algebra and Probability, Thesis on mathematical models for music





(Sep. 2000 – Jul. 2005)

#### Classical undergraduate studies, 100/100 with honours

Liceo classico M. Pagano Campobasso, Scientific and computational track

# ADDITIONAL INFORMATION

Publications	<ul> <li>(2016) Assessing financial distress dependencies in OTC markets: a new approach using Trade Repositories data, M. Bonollo, I. Crimaldi, A. Flori, L. Gianfagna, F. Pammolli, Financial Markets and Portfolio Management, Springer, Volume 30, Issue 4, November 2016, Pages 397-426, DOI: 10.1007/s11408-016-0275-7</li> </ul>
	<ul> <li>(2014) Rating and pricing: state of the art for the proposal of new methodologies, L. Gianfagna, Proceedings of Finance and Economics Conference 2014, Munich, Germany, DOI: 10.13140/2.1.3305.472</li> </ul>
	<ul> <li>(2014) The role of Institutions and culture for fragile firms in Bosnia-Herzegovina, E. Ferra, L. Gianfagna, Proceedings of the 4th Annual Research Conference Global Business, Emerging Markets and Human Rights, Maastricht School of Management (MSM), Maastricht, The Netherlands, DOI: 10.13140/2.1.4605.6961</li> </ul>
Presentations	- Lupcon Centre for Business Research, Munich, Germany, Finance and Economics Conference 2014
	- Maastricht School of Management (MSM), Maastricht, The Netherlands, 4th Annual Research Conference Global Business, Emerging Markets and Human Rights
	UNCTAD World Investment Report 2016 (chapter 4)
Projects	
Memberships	<ul> <li>INDAM – GNAMPA (Istituto Nazionale Di Alta Matematica, Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni)</li> <li>CNR – CRISISLAB (Consiglio Nazionale delle Ricerche, Progetto CrisisLab)</li> </ul>
Working papers	- (2017) Multilateral Lending Institutions and the role of regulation, I. Crimaldi, D. Gallan, L. Gianfagna, in submission
	<ul> <li>(2017) Does Corporate control matter to financial volatility?, L. Gianfagna, A. Rungi, IMT Working paper, in submission</li> </ul>
Courses and Certifications	- (2017) SAS 1 Basics, SAS 2 Intermediate, SAS 3 Advanced and SAS Macro, European Investment Bank, Luxembourg
	- (2016) Introduction to Credit Risk Portfolio Modelling, European Investment Bank, Luxembourg
	- (2015) Identification Analysis and Global Sensitivity Analysis for Macroeconomics Models, European Research Centre (ERC), Milan, Italy
	- (2015) Computational Econometrics, UniSalento, Lecce, Italy
	- (2013) Certified International Investment Analyst (CIIA), Foundation Level + National, Italy
	- (2013) European Computer Driving Licence (ECDL)
References	- Mr. Ondrej Mates, Head of Capital Requirement Unit, Regulation & EIB Group Risk Department, European Investment Bank, o.mates@eib.org
	- Prof. Armando Rungi, Assistant Professor of Industrial Organization and International Trade, IMT School for Advanced Studies Lucca, armando.rungi@imtlucca.it