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Giancarlo Mazzoni

CURRICULUM VITAE

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Personal

Born August 1, 1976.
Italian citizen.

Fields of specialization

Corporate finance, risk management, option pricing, banking, macro-finance, and financial regulation.

Education

2002-2003	**USI-Swiss Finance Institute**, Postgraduate (attendance of PhD courses in Quantitative Finance).
1995-2000	**LUISS-Guido Carli**, BSc and MSc in Economics and Business, summa cum laude and Special Mention.

Awards

2002-2003	**Gamma Foundation-Banca della Svizzera Italiana (BSI)**, scholarship.

Academic Experience

2015-Present	**Luiss Guido Carli**, Adjunct Professor - Risk Management and Compliance.
2018-2020	**Luiss Business School**, Adjunct Professor - Master in Risk Management and Insurance.
2012-2013	**Sciences-Po**, Teaching Assistant - Financial Regulation and Supervision.
2008-2012	**Luiss Guido Carli**, Teaching Assistant - Financial Markets.
2005-2014	**Luiss Guido Carli**, Teaching Assistant - Financial Economics.

Professional Experience

2024-Present	**Banca d'Italia - Banking and Financial Supervision Department**, Director, responsible for supervisory methodologies, risk analysis and models.
2017-2023	**Banca d'Italia - Banking Supervision Department**, Senior on-site Inspector.
2016	**European Central Bank**, Head of the ECB market risk team for the 2016 EU-wide stress test.
2012-2015	**Banca d'Italia - Financial Stability Department**, Senior Economist.
2010-2011	**Banca d'Italia - EBA**, Member of the Task Force on EU-wide stress testing.
2010-2011	**Basel Committee on Banking Supervision (BCBS)**, Member of the BCBS Research Task Force.
2007-2008	**European Central Bank (ECB)**, Member of the Task Force on "OtD intermediation model".
2004-2011	**Banca d'Italia - Banking Supervision Department**, Senior Expert on Risk Management.
2001-2002	**Fideuram Asset Management Ltd. (Ireland)**, Asset Manager (Fixed Income and Derivatives).
2000-2001	**Fideuram Gestions S.A. (Luxembourg)**, Asset Manager (Fixed Income and Derivatives).

Books and Book Chapters

The ESRB Handbook on Operationalising Macroprudential Policy in the Banking Sector-Addendum: Macroprudential Leverage Ratios (co-author), June 2015.
Masera, F. and Mazzoni, G., "Basilea III. Il nuovo sistema di regole bancarie dopo la grande crisi", Franco Angeli Edizioni, 2012. (ISBN Code: 9788856847239).
Basel Committee on Banking Supervision (co-author) "Messages from the academic literature on risk measurement for the trading book", BIS Working Paper No. 19, 2011.
Masera, R.S. and Mazzoni, G., "Reform of the Risk Capital Standard (RCS) and Systemically Important Financial Institutions (SIFIs)", in "Recovery after the Crisis: Perspectives and Policies", Ceis Economia Tor Vergata Foundation, 2010.
Masera, R.S. and Mazzoni, G., "The banking crisis and the systemic capital interventions by governments: June-October 2008", in Masera, R.S. (ed.), "The Great Financial Crisis", Bancaria 2009.
Mazzoni, G., "The hedge funds", in Masera, R.S. (ed.), "The Great Financial Crisis", Bancaria 2009.

Journal Articles

Masera R. and Mazzoni G., "On the non-neutrality of the financing policy and the capital regulation of banking firms", Studies in Economics and Finance, vol. 33, pp. 466–487, ISSN: 1086-7376, 2016 (http://dx.doi.org/10.1108/SEF-09-2014-0179).
Masera, R.S. and Mazzoni, G., "Banks' Capital: The Relevance of Market Signals", Journal of Business and Economics, Volume 5, No. 8, pp. 1236-1249, ISSN 2155-7950, August 2014.
Maino R., Masera, R.S. and Mazzoni, G., "Reform of the Risk Capital Standard (RCS) and Systemically Important Financial Institutions (SIFIs)", Bancaria 2010.
Masera, R.S. and Mazzoni, G., "Una nota sulle attività di risk e capital management di un intermediario bancario", Quaderni di ricerche Ente Einaudi, April 2007.
Masera, R.S. and Mazzoni, G., "Shareholders and Stakeholders Value Creation: an analytic foundation for value creation indicators", BNL Quarterly Review, March 2007.

Research Papers

Mazzoni, G., "Geopolitical Risk, Banks' Exposure and Supervisory Assessment Framework", 2026 (https://papers.ssrn.com/sol3/papers.cfm?abstract_id=6689798).
Mazzoni, G., "Profitability and capital requirements for banks issuing deposits", 2017 (https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2939160).

Languages

Italian (mother tongue).
English (advanced).
French (advanced).

Professional Experience

by Giancarlo Mazzoni
Banca d'Italia

Banca d'Italia

2024-Present	Banking and Financial Supervision Department, Director, responsible for supervisory methodologies, risk analysis and models.
2017-2023	Banking Supervision Department, Senior on-site Inspector.
2012-2015	Financial Stability Department, Senior Economist.
2004-2011	Banking Supervision Department, Senior Expert on Risk Management.

Luiss Guido Carli

2015-Present	Adjunct Professor - Risk Management and Compliance.
2008-2012	Teaching Assistant - Financial Markets.
2005-2014	Teaching Assistant - Financial Economics.

Luiss Business School

2018-2020	Adjunct Professor - Master in Risk Management and Insurance.

European Central Bank (ECB)

2016	Head of the ECB market risk team for the 2016 EU-wide stress test.
2007-2008	Member of the Task Force on "OtD intermediation model".

Sciences-Po

2012-2013	Teaching Assistant - Financial Regulation and Supervision.

European Banking Authority (EBA)

2010-2011	Member of the Task Force on EU-wide stress testing.

Basel Committee on Banking Supervision (BCBS)

2010-2011	Member of the BCBS Research Task Force.

Fideuram Asset Management Ltd. (Ireland)

2001-2002	Asset Manager (Fixed Income and Derivatives).

Fideuram Gestions S.A. (Luxembourg)

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Titles | Awards | Publications | Research Papers

by
Giancarlo Mazzoni

Titles

BSc and MSc in Economics and Business (Summa Cum Laude and Special Mention), Luiss Guido Carli, April 2000.

Awards

Winner of the BSI-Gamma Foundation scholarship, 2002-2003.

Publications

Masera R. and Mazzoni G., "On the non-neutrality of the financing policy and the capital regulation of banking firms", Studies in Economics and Finance, vol. 33, pp. 466–487, ISSN: 1086-7376, 2016 (http://dx.doi.org/10.1108/SEF-09-2014-0179).
The ESRB Handbook on Operationalising Macroprudential Policy in the Banking Sector-Addendum: Macroprudential Leverage Ratios (co-author), June 2015.
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Maino R., Masera, R.S. and Mazzoni, G., "Reform of the Risk Capital Standard (RCS) and Systemically Important Financial Institutions (SIFIs)", Bancaria 2010.
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Mazzoni, G., "The hedge funds", in Masera, R.S. (ed.), "The Great Financial Crisis", Bancaria 2009.
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Mazzoni, G., "Profitability and capital requirements for banks issuing deposits", 2017 (https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2939160).