Alberto M. SORRENTINO

38 years | Married with two daughters

EUROPEAN CENTRAL BANK	**BANCA D'ITALIA**
Directorate General On-site & Internal Model Inspections	Directorate General for Financial Supervision and Regulation
Internal Model Investigations Division	Inspectorate, Internal Models Division
(temporary contract)	(temporary on leave)
Sonnemannstrasse 20, 60314	Via Nazionale 91, 00184
Frankfurt am Main - Germany	Rome - Italy
alberto_maria.sorrentino@ecb.europa.eu	*albertomaria.sorrentino@bancaditalia.it*

SHORT BIO - Ph.D. in Economics "Money and Finance" University of Rome Tor Vergata and M.Sc. in Economics and Finance Luiss University Rome (110/110 *cum laude* plus a special distinction to publish the thesis). Senior Supervisor at European Central Bank and Adviser at Bank of Italy. Co-chair of the Market Risk Model-Benchmarking Network at the European Central Bank. External Professor of European Financial Institutions at University of Rome Tor Vergata. Ex Research Fellow in Economics "Systemic risk and financial market stability" at Luiss University (Corporate Finance and Economics of Financial Markets and Intermediaries), Banca Intesa SanPaolo - Corporate and Investment Banking Division (Milan) and Eurofi (Paris). Certified public accountant (Dottore Commercialista) and statutory auditor (Revisore legale).

EDUCATION

Oct. 2013

UNIVERSITA' DEGLI STUDI DI ROMA - TOR VERGATA

PhD in Economics "Money and Finance"

Thesis: "*Systemic risk in the EU and Italian banking sector: measurement and regulation"*

Advisor: Prof. Alberto F. Pozzolo

Commission: Prof. Andrea C. Resti (Univ. L. Bocconi), Prof. Franco Fiordelisi (Univ. degli Studi di Roma - Tre), Prof. Gustavo Piga (Univ. degli Studi di Roma - Tor Vergata)

Dec. 2008

UNIVERSITA' LUISS GUIDO CARLI

Master of Science in Economics and Finance

Thesis: "*Money illusion and the real estate market. A survey-based analysis of Italian and English economic-agents*"

Advisor: Prof. Giorgio Di Giorgio

Result: 110/110 cum laude and a special distinction to publish the thesis

Nov. 2006

UNIVERSITA' LUISS GUIDO CARLI

Bachelor in Economics of financial markets and intermediaries

Thesis: "*L'integrazione tra banche e compagnie d'assicurazione. Il fenomeno della bancassicurazione. Business-case: La vicenda Unipol - BNL*"

Advisor: Prof. Rainer S. Masera

Result: 110/110 cum laude and a special distinction to publish the thesis

JOBS

Mar. 2023	Senior Supervisor (temporary contract) BANCA CENTRALE EUROPEA - Internal Model Investigations Division
Jul. 2020	Adviser BANCA D'ITALIA - Inspectorate Directorate - Internal Models Division
Jul. 2016	Expert BANCA D'ITALIA - Financial Stability Directorate
Jen. 2014	Coadjutor BANCA D'ITALIA - Regulation and Macroprudential Analysis Directorate

Prior to joining BANK OF ITALY, I worked at BANCA INTESA SAN PAOLO - Corporate and Investment Banking Division (Milan), and at EUROFI (Paris) under the direction of J. de Larosière.

I am co-chair of the *Market Risk Model Benchmarking Network* at the EUROPEAN CENTRAL BANK, alternate of the *Sub group on Supervisory Benchmarking* at the EUROPEAN BANKING AUTHORITY and of groups/networks on market risk topics at the EUROPEAN CENRAL BANK (i.e., *Market Risk Network* and *Fundamental Review of the Trading Book*).

PUBLICATIONS

Oct. 2021	"*Exploring the Systemic Risk of Domestic Banks with CoVaR and Elastic-Net*" - Co-author: M.L. Bianchi - JOURNAL OF FINANCIAL SERVICES RESEARCH
Jun. 2019	"*Measuring CoVaR: an empirical comparison*" - Co-author: M.L. Bianchi - COMPUTATIONAL ECONOMICS
Feb. 2018	"*A Risk Dashboard for the Italian Economy*" - Co-authors: F. Columba and F. Venditti - OCCASIONAL PAPERS (Q. E. F.) 425, Bank of Italy
Sep. 2017	"*Credit risk in banks' exposures to non-financial firms*" - Co-authors: M. Accornero, G. Cascarino, R. Felici, F. Parlapiano - EUROPEAN FINANCIAL MANAGEMENT JOURNAL
Mar. 2017	"*Non-performing loans and the supply of bank credit: evidence from Italy*" - Co-authors: M. Accornero, P. Alessandri, L. Carpinelli - OCCASIONAL PAPERS (Q. E. F.) 374, Bank of Italy
Feb. 2014	"*Systemic risk in the Italian Banking Sector*" - Co-authors: N. Borri; M. Caccavaio; G. Di Giorgio - ECONOMIC NOTES
Oct. 2013	"*Le banche locali e il sostegno alla finanza innovativa per lo sviluppo territoriale dopo la crisi*" - Co-autori: M. Arnone; G. Di Giorgio - BANCARIA - EDIBANK - 2013

Oct. 2012	"*Systemic Risk in the European Banking Sector*" - Co-authors: N. Borri; M. Caccavaio; G. Di Giorgio - BANCARIA - EDIBANK - 2012
Jan. 2011 - Dec. 2012	"*Enciclopedia Italiana Treccani - Nuovo Lemmario di Economia e Finanza 2012*" ENCICLOPEDIA ITALIANA TRECCANI 40 essays
May. 2011 - Jun. 2011	"*Shadow banking - Improving the consistency of banking and non-banking regulations*" RIVISTA BANCARIA
Jan. 2008 - Dec. 2012	"*Enciclopedia della Banca e della Borsa - Dizionario della Banca e della Borsa*" ASSONEBB 10 essays for the Encyclopedia and 7 essays for the Dictionary
Nov. 2007 - Dec. 2007	"*L'integrazione tra banche e compagnie di assicurazione. Il caso Unipol-Bnl*" MONDO BANCARIO

SEMINAR AND CONFERENCE PRESENTATIONS

Oct. 2022	*Sovereign risk* INSPECTORATE DIRECTORATE WORKSHOP BANCA D'ITALIA – ROME
Mar. 2021	*Complex financial products – Empirical evidences and supervision* FINANCIAL SUPERVISION AND REGULATION WORKSHOP BANCA D'ITALIA – ROME
Oct. 2017	*Macroprudential analyses and supervision* INTERNATIONAL TECHNICAL COOPERATION WORKSHOP BANCA D'ITALIA - ROME
Jun. 2014	*Alternative Futures for Global Banking: Competition, Regulation and Reform* 6th INTERNATIONAL CONFERENCE INTERNATIONAL FINANCE AND BANKING SOCIETY - LISBON

OTHER INFORMATION

2013	CERTIFIED PUBLIC ACCOUNTANT (Dottore Commercialsta) and STATUTORY AUDITOR (Revisore legale)
A.y. 2021/22	External Professor of European Financial Institutions UNIVERSITY OF ROME – TOR VERGATA
Languages	*Italian* (native), *English* (fluent – C1), *French* (basic – B1)