

PERSONAL INFORMATION

Mario Quagliariello

Sex Male | Date of birth 25/06/1973 | Nationality Italian

CURRENT POSITION

Director of Economic Analysis and Statistics

European Banking Authority (EBA)

The Department is in charge of the analysis of risks and vulnerabilities in the EU banking sector as well as of the stress testing function at the EBA. The Department also holds responsibility for all the statistical tasks carried out by the EBA, including data dissemination. In addition, it centralises the EBA's economic analysis activities focusing on impact assessments of regulatory and supervisory measures.

WORK EXPERIENCE

2012-2018

Head of the Risk Analysis Unit**European Banking Authority (EBA)**

Setting up of the team, defining the strategy and priorities, recruitment. This has led to the build-up of the EBA risk and data analytics as well as to the embryo of the EBA's statistical function.

2011-2012

Principal Bank Sector Analyst**European Banking Authority (EBA)**

Setting up the EBA micro-prudential risk assessment, leading the work in assessing risks in the EU banking, contributing to the EU-wide stress test exercises.

2008-2011

Deputy Head of the Regulatory Impact Assessment team, Banking and Financial Supervision**Banca d'Italia**

Coordinating impact assessment activities (including BCBS QIS), supervising junior colleagues, designing impact assessment methodologies, contributing to the Banca d'Italia stance on regulatory issues, representing Banca d'Italia in working groups at the G20 and EU level, speech writing for members of the Board

2006-2008

Senior Economist in the International Cooperation Division, Banking and Financial Supervision**Banca d'Italia**

Coordinating the work of junior colleagues, contributing to the definition of the stance on regulatory and supervisory matters, working on the role of colleges of supervisors in crisis management, participating to the validation of internal rating systems of major Italian banks, representing Banca d'Italia in working groups at the G20 and EU level, speech writing for members of the Board.

1999-2006

Economist in the Banking Research Division, Banking and Financial Supervision**Banca d'Italia**

Managing and analysing bank data and contributing to economic research and analyses, drafting of reports on the banking sector, developing stress testing methodologies, cooperating with the IMF FSAP missions, supporting the Central Manager for Banking and Financial Supervision.

EDUCATION AND TRAINING

- 30th March 2007 **Doctor of Philosophy (Ph.D.)**
University of York (UK)
Economics

- 25th March 1997 **Bachelor of Arts (B.A.)**
Università degli Studi di Roma “La Sapienza”, Rome
Economics, with honour

PERSONAL SKILLS

Mother tongue(s) Italian

Other language(s)	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C1	C1	C1	C1	C1
Spanish	B2	B2	B2	B2	B2

Levels: A1/2: Basic user - B1/2: Independent user - C1/2 Proficient user

Common European Framework of Reference for Languages

PUBLICATIONS

Articles in peer reviewed Journals

- “Asymmetric effects of the business cycle on bank credit risk” (with J. Marcucci), Journal of Banking and Finance, vol. 33, no. 9, 2009
- “Macroeconomic Uncertainty and Bank’s Lending Decisions: The Case of Italy”, Applied Economics, vol. 41, no. 3, 2009 (already published in Banca d’Italia, Working Papers, no. 615).
- “Is Bank Portfolio Riskiness Procyclical? Evidence from Italy using a Vector Autoregression” (with J. Marcucci), in the Journal of International Financial Markets, Institutions and Money, vol. 18, 2008.
- “Does Macroeconomy Affect Bank Stability? A Review of the Empirical Evidence”, Journal of Banking Regulation, vol. 9, no. 2, 2008.
- “Banks’ Riskiness over the Business Cycle: A Panel Analysis on Italian Intermediaries”, Applied Financial Economics, vol. 17, no. 2, 2007(already published in Banca d’Italia, Working Papers, no. 599).
- “Stress testing credit risk: Experience from the Italian FSAP” (with S. Laviola and J. Marcucci), BNL Quarterly Review, Vol. LIX, no. 238, 2006
- “Capital and Risk in Italian Banks: A simultaneous Equation Approach” (with F. Cannata), Journal of Banking Regulation, Vol. 7, no. 3-4, 2006.
- “The Value of Market Information in Banking Supervision: Evidence from Italy” (with F. Cannata), Journal of Financial Services Research, no. 02, 2005.

Other articles and Working Papers

- “Completing the Repair of the EU Banking Sector - A Critical Review of an EU Asset Management Company”, (with A. Enria and P. Haben), in European Economy, 2017.
- “How far have we come on EU banking statistics? Are we there yet?” (with G. Chionsini and L. Garcia), Eurostat, Selected papers from the 2016 Conference of European Statistics Stakeholders, 2017.
- “Basilea spiegata con i dadi. Semplicità, complessità e buon senso nella regolamentazione sul capitale”, (Basel regulation explained with dice. Simplicity, complexity and common sense in capital regulation, with S. Casellina), in Bancaria, 2015.
- “Incentives through the cycle: microfounded macroprudential regulation” (with G. di Iasio), Banca d’Italia, Working Paper, no. 894, 2013
- “Macroprudential policies: Building reserves or leaning against the wind?”, The Asian Banker, 2011.

- "A short guide to the EBA's recapitalisation results", (with P. Bisio and D. Jurcevic), VoxEU, 2011.
- "The myth and the truth on Basel 2 cyclicalit y", (with F. Cannata and S. Casellina), Risk Magazine, March 2011.
- "Is the countercyclical toolbox incomplete?", (with A. Enria), Risk Magazine, December, 2010.
- "L'analisi d'impatto della regolamentazione in Banca d'Italia", (Regulatory Impact Assessment at the Bank of Italy, with F. Cannata, M. Libertucci and F. Piersante), Banca d'Italia, Occasional Papers, no. 78, 2010.
- "Lessons learned from the financial crisis for financial stability and banking supervision", (with A. De Vincenzo, M. A. Freni, A. Generale and S. Nicoletti Altimari), Banca d'Italia, Occasional Papers, no. 76, 2010.
- "Countercyclical Contingent Capital (CCC): possible use and ideal design", (with G. De Martino, M. Libertucci and M. Marangoni), Banca d'Italia, Occasional Paper, no. 71, 2010.
- "La riforma regolamentare proposta dal Comitato di Basilea: una visione d'insieme", (The regulatory reform proposed by the Basel Committee: an overview, with F. Cannata), Bancaria, no. 2, 2010.
- "Procyclicality of capital regulation: is it a problem? How to fix it?" (with P. Angelini, A. Enria, S. Neri and F. Panetta), in J. Pisani-Ferry and A. Posen (eds.), An Ocean Apart? Comparing Transatlantic Crisis Responses, Bruegel, 2011.
- "Rules vs discretion in macroprudential policies", (with M. Libertucci), VoxEU, 2010.
- "Dynamic provisions: rationale, functioning and prudential treatment" (with M. Burroni, E. Sabatini and V. Tola), Banca d'Italia, Occasional Paper, no. 57, 2009.
- "A variable response to procyclicality" (with A. Conciarelli), Risk Magazine, no. 22, October, 2009.
- "The Role of Basel II in the Subprime Financial Crisis: Guilty or Not Guilty?" (with F. Cannata), Bocconi-CAREFIN Research Paper, no. 3, 2009.

Books

As Editor:

- "Europe's new supervisory toolkit", 2015, Riskbooks.
- "Basel 3 and beyond" (with F. Cannata), 2011, Riskbooks.
- "Stress-testing the banking system: methodologies and applications", 2009, Cambridge University Press.

As contributor:

- "EU-wide Stress Test Versus SCAP and CCAR: Region-wide and Global Perspectives" (with P. Haben and C. Liesegang), in J. Zhang (ed.), Comprehensive Capital Analysis Review (CCAR) and Beyond, Risk Books, 2013
- "EU-wide stress test: The experience of the EBA", (with P. Bisio and D. Jurcevic) in A. Siddique and I. Hasan, Stress Testing: Approaches, Methods and Applications, RiskBooks, 2013.
- "La prociclicità in Basilea 2: prima e dopo la crisi" (Procyclicality in Basel 2: before and after the crisis), in F. Cannata (ed.), Il metodo dei rating interni (The internal rating approach), Bancaria Editrice, 2010.
- "Basel II put on trial" (with F. Cannata), in R. W. Kolb (ed.), Lessons from the Financial Crisis: Causes, Consequences, and Our Economic Future, John Wiley & Sons, 2010.