

ROBERTO CACCIA

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Education

- **MIT SLOAN SCHOOL OF MANAGEMENT** Cambridge, MA
Master of Science in Management (MBA). Focus in Financial Engineering.
- **UNIVERSITÀ “LA SAPIENZA”** Rome, Italy
Degree: “Dottorato di Ricerca” (PhD) in *Control Theory (EE)*.
Research focus: *Digital control for mechanical motion*.
Youngest graduate in the program. Recipient of full scholarship each year.
- **STATE UNIVERSITY OF NEW YORK (SUNY)** Stony Brook, NY
Visiting researcher at the Electrical Eng. Dept (won the positions among 20 applicants).
- **UNIVERSITÀ “LA SAPIENZA”** Rome, Italy
Degree: “Laurea” in *Electrical Engineering*.
Major: *Control Theory and Optimization Methods*, Thesis: “Computer Aided Design of Digital Control Devices”. Graduated “Summa cum Laude” with publishing honor for thesis (top 1%).
Average grade: 29.1/30. Recipient of full scholarship each year.

Experience

- 2012- **COLORADO UNIVERSITY – LEEDS SCHOOL OF BUSINESS** Boulder, CO
Burridge Center for Finance, Faculty Director
- Connects financial industry practitioners’ world to the business school. Coordinates activities to promote professional development towards the financial industry.
 - Senior Instructor of Finance courses offered at the Leeds School of Business.
- 1998-2012 **GOLDMAN, SACHS & CO.** New York, NY
Associate (1998), Vice President (2001), Managing Director (2007)
- *Commodities*: interacted with clients to tailor products to hedging goals and/or market views. Responsible for models and infrastructure underlying the Goldman Sachs Commodity Index (GSCI). Structured and priced derivative products for metals, GSCI, energy products. Designed and implemented analytics to price and risk-manage both exchange listed and OTC trades, and to measure credit exposure and VaR.
 - *Credit Derivatives*: led strategist team to develop analytics and structure credit, hybrid and funding products, in addition to CVA; worked with trading desk to structure and risk manage trades, interacted with clients during the marketing process.
 - *Securities Division*: counterparty risk manager for the trading division, leading a team of risk professionals to negotiate and approve terms in master agreements with economic/market/liquidity impact, develop methodologies to measure risk, and policies and procedures to mitigate it.
- 1994-1996 **MCKINSEY & CO.** Rome, Italy
Business Analyst
- *Major Italian energy company*: redesigned fuel oil purchase and IT management projects processes.
 - *Major Italian financial institution*: designed financial planning service personalized to customers.
 - *Major Italian bank*: redesigned mutual funds and sales process to market higher margin products.
 - *Major international pharmaceutical company*: identified 40% SG&A synergies in merger process.
- 1991-1992 **ITALIAN AIR FORCE** Rome, Italy
Lieutenant
- Ranked 13th in nation-wide competition for entering Academy (among 2,000 applicants). Ranked first in a nationwide competition for a position as Lieutenant in the Air Force Engineering Division.
 - Led team of programmers to develop database and software to manage officers’ job assignments.

Personal

- Fluent in English. Mother language: Italian. Holds green card.
- Enjoys soccer, volleyball and tennis.

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PUBLICATION LIST

Engineering Publications

- Caccia and De Carli: *A practical approach to the design of digital filters and controllers*, Proceedings of IFAC Symposium on "Intelligent Components and Instruments for Control Application", May 1992, Malaga, Spain.
- Caccia and De Carli: *A guide to the design of a digital controller*, Proceedings of 2nd IFAC Symposium on "Low Cost Automation", September 1992, Vienna, Austria.
- De Carli, Caccia, Radogna, Cartapati, Materazzi, Sanvitale: *Controllo attivo di strutture flessibili sottoposte all'azione del vento: i ruoli della sperimentazione su modelli fisici* (Active control of flexible structures under the action of wind: the role of experimentation on physical models), Secondo Congresso Nazionale Ingegneria del Vento, 26-28 October 1992, Capri, Italy.
- Caccia, Certelli and De Carli: *A benchmark example of some control strategies for motion control*, Proceedings of Asia-Pacific Workshop on Advances in Motion Control, July 1993, Singapore.
- Caccia and De Carli: *A new control strategy for motion control*, Proceedings of 3rd International Workshop on Advanced Motion Control, 20-23 March 1994, Berkeley, CA (USA), pag. 113-122.
- Caccia and De Carli: *A comparison of some control strategies for mechanical motion*, Mechatronics, February 1995, vol.5 No.1, pag. 61-71.

Finance Publications

- Mercurio, Caccia, Cutuli: *Downgrade Termination Costs*, Risk Magazine, March 2012.