

JAVIER CALVO: BIOGRAPHY

Javier Calvo is a partner at Management Solutions. He currently leads Management Solutions' office in Germany and is responsible for the relationship with the European Central Bank. During his career, he has led or reviewed a number of projects in global and domestic systemically important financial institutions in the Eurozone and the USA, especially focusing on:

- Credit risk IRB and operational risk AMA model development and validation
- Stress testing for internal and regulatory/supervisory processes, such as ICAAP, SREP, CCAR and EBA/ECB exercises
- Economic capital modelling
- Risk organisation and governance, and risk appetite

He has a Bachelor's degree in Mathematics by the Universidad Autónoma de Madrid in 2001, a Maîtrise en Ingénierie Mathématique equivalent through an Erasmus scholarship by the Université Pierre et Marie Curie (Paris 6) in 2001, and postgraduate courses in Mathematical Foundations of Computing by Universidad Politécnica de Madrid in 2002.

