

Access to Experts

Gregory Vainberg

Gregory Vainberg is an associate principal in the Montreal office of McKinsey & Co. Since joining the firm in 2006, he has worked in the electric power, basic materials, and institutional investing sectors. He has helped organizations on a variety of risk-related topics, including the design of their risk function, creating risk and return dashboards, reviewing their project valuation approaches, and formulating hedging policy.

Prior to joining the firm, he completed a Ph.D. in finance and a Bachelor's degree in computer engineering from McGill University. He is the author of Option Pricing Models and Volatility Using Excel-VBA.

Contact Carol Courter, Manager, Corporate Communications, +1 212 339 0232, courter@conferenceboard.org

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Publications by Gregory Vainberg

Director Notes

- [Risk Oversight Practices: Two Success Stories](#)
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