Alessandro Gussoni

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Education

Nova School of Business and Economics Lisbon, Pt
Master of Science in Management 2019-2021

- Thesis: Understanding interaction between companies fundamentals and financial news through Machine Learning
- Relevant Coursework: Machine Learning, Data Science Statistics, Big Data Analytics, Financial Markets

Polytechnic of Milan Milan, It
Bachelor of Engineering 2015-2019

- Thesis: Applied data analysis for business strategy
- Relevant Coursework: Calculus I, Calculus II, Mathematical modeling, Phisycs, Relational Database,

Professional Experience

Anti Financial Crime Digital Hub Turin, It March
Machine Learning Engineer june 2022- present

- Cooperated with the Polytechnic of Turin Research team to identify financial crime patterns in transactional data
- Defined and developed best practices and standard of codes for deploying research work in production environment. Optimized code and pipelines for better scaling in real time

Intesa San Paolo Milan, It
Data Scientist September 2021-present

- Designed and implemented from scratch a Graph Representation Learning task on the Intesa customers payment network. Served the node embeddings to 5 different production use cases.
- Wrangled +200 millions transactions in order to build a fraud detection algorithm. Served the model through a FastApi based architecture with a response time within 600 ms.
- Managed suppliers and Evaluated third party solutions regarding Experiment Tracking, Monitoring and Synthetic Data Generation.

ExpediaGroup Geneva, Ch
Machine Learning Intern Feb 2021-August 2021

- Built an end to end algorithm to score potential revenue for millions of Vacation Rentals listed on VRBO based on quantile regression. Presented results to the stakeholders of the project and to Machine Learning Senior Director.
- Worked in close contact with the Engineering Team to productionalized the algorithm designed

Programming skills

- **Machine Learning and AI:** scikit-learn, Imblearn, keras, tensorflow, nltk, gensim, StellarGraph, NetworkX
- **Finance and Trading:** Pyfolio, TA-lib, alphalens
- **Miscellaneous Technologies:** Data science pipeline (Mlflow, airflow), Bayesian Optimization (hyperopt), Big Data (Pyspark, Dask), Explainability (Shap), Api e data Validation (FastApi, Pydantic)

Projects and Extra curricular activities

Trading and Research
Quantopian Nov 2019 - Sep 2021

- Wrote a trading algorithm (https://github.com/AlessandroGussoni/Quantopian-Algo-for-bear-market) aimed to minimize drawdown during severe crisis. Outperformed SPY during Covid first wave. 2.18% Total Returns in about 3 months.
- Provided evidence against Efficient Market Hypothesis through thesis research, in particular related to the impact of news on investor behaviour

Virtual Experience
Data Science Internship March 2016 - May 2017

- Quantium Data Science Virtual Internship: A/B testing, customers segmentation, EDA on sales
- Anz Data Science Virtual Internship: customers retention analysis, cross-sales algorithm

Fencing athlete Rome, It
Italian Fencing U20 national team 2012-2015

- One Gold, 2 bronze medals Algeri 2013 Mediterranean Cup. Competed in over 7 U20 World Cup Circuit competitons.