ANTONIO FOGLIA

af3152@columbia.edu | +1 (917) 535-6307 | 10025 New York, NY

EDUCATION

COLUMBIA UNIVERSITY SCHOOL OF ENGINEERING AND APPLIED SCIENCE   **New York, NY**
B.S. Applied Mathematics, Minor in Computer Science; GPA: 3.9/4.0 (Dean's List)   *Sep 2019-May 2023*

- **Relevant Courses**: Financial Engineering, Stochastic Models, PDEs, ODEs, Dynamical Systems, Computational Mathematics, Complex Variables, Analysis and Optimization, Linear Algebra, Probability, Advanced Programming (C), Artificial Intelligence (Python), Data Structures (Java), Physics I, II & III
- **Activities**: SIAM (e-board member & treasurer), Club Soccer (president & co-captain), Columbia Formula Racing Team

LATYMER UPPER SCHOOL   **London, UK**
Latymer Diploma: Distinction   *Sep 2014-Jun 2019*

- **A-Levels**: Italian (A*), Mathematics (A), Further Mathematics (A), Physics (A), Chemistry (A)
- **ACT**: English (35), Mathematics (34), Reading (34), Science (35)

EXPERIENCE

GOLDMAN SACHS   **New York, US**
Investment Banking Quant Summer Analyst, Corporate Derivatives Team   *Jun 2022-Aug 2022*

- Worked in the Corporate Derivatives Quant Team to assist clients with foreign exchange and interest rate hedging through non-vanilla derivative products
- Coded and presented a project which uses machine learning and back-testing to optimize hedging strategy
- Assisted in the development of hedging strategies that use financial derivatives such as swaps, futures, forward and options as well as complex pricing models

DN CAPITAL   **London, UK**
Venture Capital Analyst Internship   *May 2021-Jul 2021*

- Sourced, engaged, and assessed 250+ companies weekly, presented to Investment Committee
- Created Python program to filter 500+ European deals and extract relevant ones, saving 5 hours/day in manual work
- Assisted partners and investment managers with live deals by carrying out due diligence, including rounds of £30M

SKILLS

- **Software**: Python, C, Java, HTML, CSS, Git, Wolfram Mathematica, Microsoft Office
- **Languages**: Italian (native speaker, fluent), English (fluent), French (fluent), Spanish (basic), German (basic)

PROJECTS (*https://github.com/Antonio-Foglia*)

PYTHON

- **Breast Cancer:** coded machine learning (k-NN) algorithm to identify cancerous breast cells. Visualization of data using seaborn and implementation of Support Vector Machine using scikit-learn
- **Voice Assistant:** created a personalized voice assistant that uses chatbot to converse, translates between languages, provides useful information via web scraping and uses face recognition to identify users

C

- **Web Server:** coded a web server that serves static and dynamic content and remotely accesses databases

ACTIVITIES & INTERESTS

- **Volunteering**: Missioni Onulus, build houses and school in impoverished communities in South America (2016-present)
- **Other**: Competitive cross-country skier (Switzerland), working towards Private Pilot's License (EU), orchestral percussions player, PADI certified diver, eager sailor and surfer, space enthusiast, F1 and A.C. Milan fan, drone photographer

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