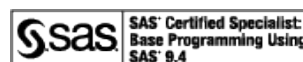


Danilo Petti

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EDUCATION

Ph.D in Statistical Methods – University of Salerno, Salerno

OCT 2019 –

- Thesis: *Copula Link-Based Additive Models extensions and Variable selection procedures (Provisional Title)*
- Supervisors: Marcella Niglio (University of Salerno), Giampiero Marra (University College London)

MSc in Statistical Science – University College London (UCL), London

SEPT 2020 – SEPT 2021

- Mark: Distinction
- Covered the key areas of Statistics; Data analysis and Statistical Models (OLS, Ridge, GAM, robust regression), Design of the Experiments, Computational Statistics (Optimization problems, Monte Carlo Simulation, Random Forest, CART algorithm), Bayesian Statistics, Operational Risk Models (Implementation of Advanced Measurement Approaches according to Basel III), Bayesian Analysis in Health Economics.

CISA: Actuarial School – UNIFI, Florence

JAN 2020 – JUL 2020

- School in Actuarial Sciences. Life and non-life actuarial topics covered for preparation of the actuary exam.

MSc in Financial and Actuarial Statistical Sciences – UNISA, Salerno

OCT 2017 – SEPT 2019

- Mark: 110 cum laude

BA in Economics and Management – UNISA, Salerno

OCT 2014 – SEPT 2017

- Mark: 110 cum laude

TRAINING COURSES AND WORKSHOPS

Statistical Learning – University of Cambridge, Cambridge (UK)

OCT 2020

- 30 hour course led by Dr. Rajen Shah.
- Main topics: Kernel Machines Ridge e Lasso, Graphical modelling High dimensional Inference

Financial Time Series and High Frequency Econometrics – Società Italiana di Econometria (SIDE),

SEPT 2020

- Main topics: Generalized Autoregressive Conditional Heteroskedasticity (GARCH) and multivariate variants, VaR computation and simulation, Realized Volatility

Computational Intelligence – UNISA, Salerno

FEB 2020 – JUN 2020

- Course of 60 hours within the master's degree program in computer science at UNISA.
- Main topics: Pattern Recognition e Machine learning, PCA, Clustering, Random Forest

Samsung Innovation Camp – Randstad & Samsung, UNISA

OCT 2018

SKILLS

IT & Programming Languages

R (Advanced). Actively working on GJRM package
R Studio (Advanced)
R markdown (Advanced)
WinBUGS (Intermediate)
SAS (Advanced)
SAS Viya (Intermediate)
SQL
L^AT_EX (Advanced)
Suite Office (Word, Access, Excel)

Languages

English (Fluent)
Italian

PRO. CERTIFICATES

Programming

-SAS Base programming Using SAS 9.4 (Score:980/1000)
-Machine learning using SAS Viya
-SAS programming for R users

Languages

-IELTS: International English Language Testing System (B2-C1). Overall score 6.5

IT skills

-Samsung Innovation Camp
-IC3 Microsoft

MEMBERSHIPS

Italian Statistical Society (Scio Ordinario)

Italian Biometric Society

Royal Statistical Society

Italian Econometric Society

- 25 hour training course organized by Samsung in collaboration with Randstad

WORK EXPERIENCES

Stage Junior Risk Manager – Banca Monte Pruno, Fisciano

OCT 2018 – NOV 2018

- Worked side by side the Risk Management Area. Tackled topics such as KPI and Risk Appetite according to Basel III.

Stage – Awaiting Eyes Foundation, London

APR 2015 – JUL 2015

- The internship activity took place within the Erasmus + project. The A.E.F. is a non-profit company whose primary goal is to help children in Pakistan.

TEACHING EXPERIENCE

Probability Models – BS course:, Statistics for Big Data

A.C. 2021/2022

- references: Prof.ssa Maria Lucia Parrella
- 30 hours

Statistics – BS course:, Administration and organization science

A.C. 2021/2022

- references: Prof.ssa Marialuisa Restaino
- 30 hours

Programming in SAS – BS course:, Statistics for Big Data

A.C. 2020/2021 E 2021/2022

- Module Leader
- 60 hours

Statistics and Data Analysis – BS course:, Statistics for Big Data

A.C. 2019/2020

- references: Prof. Pietro Coretto
- 30 hours

Macroeconomics – BS course: , Economics and Management

A.C. 2019/2020

- references: Prof.ssa Marisa Faggini
- 30 hours

PUBLICATIONS AND WORKING PAPERS

Copula Link-Based Additive Models for Bivariate Time-to-Event Outcomes with General Censoring Scheme – D.Petti, A.Eletti, G.Marra, R.Radice , Computational Statistics & Data Analysis

VOLUME 175, NOVEMBER 2022, 107550

<https://doi.org/10.1016/j.csda.2022.107550>

Variable Ranking based on Bivariate Copula Link-Based Additive Models (provisional title) – D.Petti, G.Marra, M.Niglio , Working Paper 2022

Copula Link Based Additive models generalized to the case of two Tweedie Magins (provisional title) – D.Petti, G.Marra, working paper 2022

PRESENTATIONS AND POSTER SESSIONS

Copula Link-Based Additive Models for Bivariate Time-to-Event Outcomes with General Censoring Scheme – International Conference in Risk Analysis 9, held in Perugia, May 25- 27

2022

PRIZES

Ph.D Scholarship University of Salerno

Unisa

2021

Scholarship

INPS

2021

University of Salerno Graduation Award

Adisurc

2020

University of Salerno Scholarship

Exemption from university fees and scholarship grant 2200 Euro per year

UNISA

2015 to 2019, Obtained for five consecutive years

Erasmus + Scholarship

Working Experience in London (3 months)

2015

Scholarship

Association C.M.C

2009, 2017, 2019

REFERENCES

Richard Chandler, Professor of Statistics

University College London (Tutor during Master degree), London

r.chandler@ucl.ac.uk

Marisa Faggini , Professor of Macroeconomics

University of Salerno (Thesis Tutor), Italy

mfaggini@unisa.it

Giampiero Marra, Professor of Statistics

University College London (Thesis Tutor), London

giampiero.marra@ucl.ac.uk

Marcella Niglio , Professor of Statistics

University of Salerno (Thesis Tutor), Italy

mniglio@unisa.it

Marilena Sibillo , Professor of Actuarial Science

University of Salerno , Italy

msibillo@unisa.it

EDITORIAL ACTIVITY

Computational Statistics & Data Analysis

On the importance of the Third pillar: A pension plan comparison analysis (Poster session) – *UNISActuarial School held in Paestum* , 2018