

FINANCIAL ENGINEERING

Internship / MFE Master thesis data

Thesis title :		
Duration of the project :	From 16/02 to 14/08	
Student :	Gabriele	Calandrino
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Supervisor within MFE:	Elena	Perazzi
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Description :	<ul style="list-style-type: none"> · Support the development of models for valuation and optimization of generation assets (mainly hydro power plants) and structured products · Work with Structuring, Trading, Risk and related functions · Contribute to the development of the new pricing library · Support and maintenance of existing tools and processes 	
Date and signatures:		
Date: 04/02/2026		
Student:	Company Supervisor	MFE Supervisor
		