Gaston Mazzei

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WORK EXPERIENCE

Network Automation Engineer
Iquall Networks Inc. [3 Jan 2021 – Current]

City: Buenos Aires
Country: Argentina

As a Network Automation Engineer at Iquall Networks my role is to design implement and test algorithms using Python in order to provide automated solutions to international telecommunication companies inside propietary software that consists of an open-source ecosystem.

Research Internship
ICAS [29 Jan 2020 – 28 Nov 2020]

City: Buenos Aires
Country: Argentina

ICAS is the International Center for Advanced Studies. Under the research internship AI-Friendly was built (Masters' thesis)

Data Analytics / Business Intelligence (part-time consultant)
Kosten Aike Hotel [1 Nov 2018 – 1 Nov 2019]

City: El Calafate
Country: Argentina

Part Time Business Intelligence (or Data Analytics) consultant (freelance) for a four-star hotel in the Argentinian southern Patagonia: metrics such as occupation and per capita consumption were computed on a monthly basis along with an estimation of the hotel's carbon footprint in an attempt to improve its eco-friendlyness.

EDUCATION AND TRAINING

Computer Science courses
DC-UBA (Department of Computer Science, Buenos Aires University) [1 Mar 2021 – Current]

Address: (Argentina)

Image Processing (ongoing, Q1 2021)

Algorithms and Data Structures 1 **(ongoing, Q1 2021)**

Exploratory Data Analysis (Q1 2018, Final Grade: 10/10)

Master Degree in Physics
UBA (Buenos Aires University) [26 Mar 2015 – 23 Mar 2021]

Address: 1428 Ciudad Autonoma de Buenos Aires (Argentina)
Final grade : 8/10
Thesis: https://www.youtube.com/watch?v=KNp6kqE5dSA

5-year degree; internationally equivalent to a MSc Physics degree. The University of Buenos Aires is a 200-year-old university that ranks 66 in the QS world ranking 2021 (transcripts: original & translated)

Machine Learning s.c.
ICAS-UNSAM (Institute Center for Advanced Studies, Saint Martin University) [27 Jun 2020 – 28 Oct 2020]

Address: (Argentina)

Physical Research Assistant
University of Buenos Aires [15 Mar 2015 – 1 Sep 2020]

Final grade : 8/10

Physics Research Assistant degree awarded by the University of Buenos Aires in 2020. Internationally equivalent to a **Bachelor in Experimental Physics**; it is an intermediate degree for the MSc Physics degee and it can be earned enrolling in extra optional experimental courses (transcript; grade: 8/10)

Quantitative Financial Analysis s.c.
DM-UBA (Department of Mathematics, Buenos Aires University) [28 Jul 2016 – 11 Nov 2016]

Address: (Argentina)

LANGUAGE SKILLS

Mother tongue(s):

Spanish

Other language(s):

English

LISTENING C2 **READING** C1 **WRITING** C1

SPOKEN PRODUCTION C1 **SPOKEN INTERACTION** C1

CONFERENCES AND SEMINARS

LXAI Social @ ICLR

[5 May 2021 – 6 May 2021]

Presented the Escher Inpaint Project as part of 'ML Techniques for Art Reconstruction' in the pitch for research projects applying for mentorship at ICLR Social Virtual Room n4416 inside LXAI's event LatinX in AI Social at ICLR 2021 (presentation link; and further proof)

MACI VIII - ASAMACI

[5 May 2021 – 5 May 2021]

Presented the recent publication 'Delta Hedging with Transaction Costs: Dynamic Multi-Scale Strategy using Neural Nets' at the MACI VIII virtual sessions; the Argentinian Society of Computational and Industrial Applied Mathematics (link to presentation)

ML Collective Open Collab Research Jam 1

[29 Mar 2021 – 29 Mar 2021]

Presented the Escher Inpaint Project in a research jam organized by ML Collective (an independent nonprofit organization that supports open collaboration in machine learning research)

Giambiagi Winter School, 22nd edition: "Artificial Intelligence and Deep Learning in Physics"

[8 Nov 2020 – 13 Nov 2020]

Presented a virtual poster about "www.AI-Friendly.com: an online free dense neural network" at the "22nd Giambiagi Winter School: Artificial Intelligence and Deep Learning in Physics"

PUBLICATIONS

Delta Hedging with Transaction Costs: Dynamic Multi-Scale Strategy using Neural Nets

[2021]

a portfolio strategy is parametrized by hedging at different periods and computing the weights with a convolutional 1D neural network (accepted and will be published in May 2021 in MACI VIII; the journal of the Argentinian Society of Applied Mathematics; paper)

Option Pricing Model with Transaction Costs

[2017]

Numerical simulations of the Black Scholes PDE with non-differentiable transaction costs and the analytical solution for exponential costs (published in MACI VI; the journal of the Argentinian Society of Applied Mathematics; paper p.569-573)