LUDOVICO AMEDEO PANARIELLO

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EDUCATION

Imperial College London   **London, UK**
MSc Statistical Finance - Recipient of GREAT Scholarship   09/2025 – 09/2026
- o   **Core modules:** Survival Models, Simulation Models, Adv Statistical Finance, Deep Learning, Adv Stochastic Processes.
- o   **Dissertation:** Robust score-driven modelling with sub-Gaussian dynamic filters for heavy-tailed financial time-series

The University of Texas at Austin – McCombs Exchange Program   **Austin, TX**
Selected on merit.   01/2025 – 05/2025
- o   **Core (Graduate) modules:** Bayesian Statistics (PhD level), Stochastic Processes, Time Series Forecasting, Optimization

Bocconi University   **Milan, Italy**
BSc in Economics, Management and Computer Science   09/2022 – 06/2025
- o   **Graduated** with **110 cum laude**
- o   **WallStreetPrep:** Completed Financial Modelling and Markets and Sales & Trading
- o   **Core modules:** Advanced Mathematics and Statistics, Linear Algebra, Game Theory, ML, Econometrics, Corp Finance
- o   Selected on merit to attend workshops in Dubai DIFC with Rothchild, Natixis, Moody's and Majid Al Futtaim Trust
- o   **Curricular projects:**
  - o   **Credit Risk Analysis**: Built an ML model in Python to predict credit default, with published results.
  - o   **Optimization**: Applied SimAnn to minimize a non-linear 3D function, 97% convergence to global minimum.
  - o   **Thesis:** Developed a Bayesian model in STAN to quantify online latent tire degradation during races using fastf1 data. Published a 30 pages paper on methodology and results.

WORK EXPERIENCE

RCS Mediagroup – One of the world's leading multimedia publishing group   **Milan, Italy**
Data Scientist intern   05/2025 – 08/2025
- o   Built a probabilistic pipeline to link cookies via clustering and FAISS-based similarity on Vertex AI embeddings.
- o   Created a system for detecting trending topics through real-time article clustering and semantic analysis.
- o   Co-developed a RAG system using Gemini and hybrid vector search to power natural language search over 200+ years of Corriere archives (text, PDFs, images, videos); showcased at Google Cloud Next '25.

BIDSA – Bocconi Institute for Data Science and Analytics   **Milan, Italy**
Research Assistant for Prof Omiros Papaspiliopoulos and Pieralberto Guarniero   05/2023 – 06/2025
- o   Research on Small Area Estimation, microsimulation technology (CO, GREGWT, RW) and variational inference
- o   TA at Data Science Summer School (50 students), taught unsupervised learning techniques (PCA, clustering, autoencoders)

LEAP - Laboratory for Effective Anti-poverty Policies   **Milan, Italy**
Student research member   01/2024 - 06/2025
- o   Conducted a nighttime homeless census across a Milan district, then produced statistics and policy-relevant forecasts.

EXTRACURRICOLAR EXPERIENCE

Bocconi Sustainable Innovation (Student association)   **Milan, Italy**
Head of Tech division (managing 32 students)   09/2022 – 05/2025
- o   Lead project with AGRICSAT startup: coordinated the team to develop a python model to compute indexes for agri sector, using satellite data for credit access and risk management.
- o   Won the Milan tech race organize by Junction 2023 and well positioned to the final in Helsinki, an event backed by Google, Nexi, BCG, Huawei. Developed a RAG implementation to LLM for trustworthiness.

Bocconi Students for Machine Learning (Student association)   **Milan, Italy**
Analyst – Research and Development division   09/2023 – 05/2025
- o   Engineered a simulation Python ML algorithm to study evolutionary process of natural selection (genetic variation, mutation, and environmental effects).

LANGUES, CODING AND INTERESTS

Languages: Italian (Native), English (advanced IELTS, 8/9, C2, 09/23), French (B1 – Bocconi Exam)
Coding Proficiency: Python (Advanced – Pandas, Scikit-Learn, PySpark), C++ (Intermediate) R, SQL, VBA-Excel
Interests: IMS and ISBA student member, Soccer (intramural team), Skiing on Italian Alps, Formula 1 (Ferrari fan).

I consent to the use of my data in line with applicable