Nicolò GIACOPELLI

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EDUCATION Since 2021 ESSEC Business school & CentraleSupélec (Paris-Saclay) Paris, France Master's in Data Sciences & Business Analytics GPA: 18/20 Core Courses: Statistics, Optimization, Machine Learning, Algorithms and Complexity, Databases, C++ 2018-2021 **Bocconi University** Milan, Italy Bachelor's degree in BESS - Economics and Social Sciences Final Grade: 100/100 cum Laude Core Courses: Mathematics, Methodology of Social Sciences, Cognitive Sciences, Computer Science 2014-2018 Liceo Classico Cesare Beccaria Milan, Italy Humanities and Classical Studies Diploma with Math Empowerment Final Grade: 100/100 **PROFESSIONAL & RESEARCH EXPERIENCE** 2023 Machine Learning Researcher - Transvalor Paris, France (6 months) with Prof. Magoules and Prof. Bugiotti (CentraleSupélec) Implemented Graph Neural Networks surrogate model as alternative to established FEMs Approximated complex and much slower simulation engine for processes in the heavy industry Evaluated the generalization ability of model architectures on different mesh data 2022 Research internship - Médiamétrie chair and Institut L. Bachelier (Paris-Saclay, Dauphine) Paris, France Cross-Device Audience Measurement problem, with Professor O. Klopp and G. Lecué (Statistics) (3 months) Implemented ML and DL models to approximate a Reach Function for the matrix of cookies Developed statistical models to challenge Google's formulation of the problem in a research team

Research internship – ESSEC Business School

Paris, France

(3 months)

2022

The Equity Premium Puzzle, with Associate Professor E. Gourier (Finance)

- Implemented ML and DL models to predict market returns at different horizons
- Evaluated Level, Slope and Curve factors and macro variables for equity premium
- Provided empirical results for a paper on empirical asset pricing

LANGUAGES AND IT SKILLS

Languages: Italian mother tongue, English bilingual, French fluent (> 1 year abroad), Spanish fluent (> 3 months abroad)

IT skills: Python foundational knowledge of several libraries (Numpy, Pandas, Scipy, Pytorch), C++ expert, R expert,

MongoDB expert, SQL language expert, Apache Hadoop MapReduce and Spark expert, Microsoft Office suite

Applied matrix completion techniques and proposed alternatives in a collaborative environment

expert, LateX expert, SAS Viya advanced, Stata advanced

Other(s): IELTS certification: 8, European Computer Driving License, GRE certification (164 Verbal Reasoning, 164

Quantitative Reasoning), Summer school at Escuela Superior de Español (Sagunto College, Valencia) in 2017

ACTIVITIES AND INTERESTS

2018 – 2021 Member of Build Sustainable Innovation (tech consultancy)

Member of Rethinking Economics network (Italian group)

Milan, Italy

Other(s) Competed in Philosophy Olympic games in Milan on regional level after selections (2nd place, February 2017)

Various concerts with Dal Verme Theatre Orchestra 'Pomeriggi Musicali' (Milan, 1st violinist)

Competitions in basketball team at semi-professional level