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 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 Sciences 2014-2018 Liceo Classico Cesare Beccaria Milan, Italy Humanities and Classical Studies Diploma with Math Empowerment Final Grade: 100/100 PROFESSIONAL & RESEARCH EXPERIENCE 2023 (6 mo.) Machine Learning Researcher - Transvalor Paris, France with Prof. Magoules and Prof. Bugiotti (CentraleSupélec) Evaluated Graph Neural Networks architectures as surrogate models for established FEMs Approximated complex and slower simulation engines for processes in the heavy industry Tested the generalization ability of model architectures on different mesh data 2022 (3 mo.) Machine Learning Researcher - Médiamétrie and Institut L. Bachelier (Paris-Saclay) Paris, France Cross-Device Audience Measurement problem, with Professor O. Klopp and G. Lecué (Statistics) Implemented ML and DL models to approximate unique user count from the matrix of cookies Developed statistical models to challenge Google's formulation of the problem in a research team Provided POF of a method more effective than alternatives, still tested by the company 2022 (3 mo.) Machine Learning Researcher – ESSEC Business School Paris, France <u>The Equity Premium Puzzle</u>, with Associate Professor E. Gourier (Finance) • Evaluated Pricing Kernels (Level, Slope and Curve factors) for equity premium predictions Tested different ML and DL models to predict market returns at different horizons Provided empirical framework and results for upcoming paper on empirical asset pricing LANGUAGES AND IT SKILLS Italian mother tongue, English bilingual, French fluent (> 1 year abroad), Spanish fluent (> 3 months abroad) Languages: 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 expert, LateX expert, SAS Viya advanced, Stata advanced Other(s): GRE certification (164 Verbal Reasoning, 164 Quantitative Reasoning), IELTS: 8, European Computer License, 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 Italy

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