Piergiacomo Andrea Carlesi

PERSONAL DETAILS

Birth October 15, 1997

 $\begin{array}{cccc} Phone & +39 \; 3931881080, \; +65 \; 8558 \; 2130 \\ E-mail & {\tt piergiacomo.carlesi@gmail.com} \end{array}$

EDUCATION

Visiting Scholar

2024-2025

NUS, Singapore

Currently at NUS, working on Robust Gaussian Processes.

PhD in Statistical Sciences

2022-2025

University of Padua

Currently PhD researcher. Working on quantile estimation for multivariate time series, mainly for financial Data, developing a package in Rcpp.

Master in Statistical Sciences

2019-2022

University of Padua

Graduated with 110/110 cum laude. Thesis "Bayesian inference for systemic risk estimation on vector autoregressive models". I received "Mille e una lode" scholarship for excellence.

Bachelor degree in Statistics for economy and business

2016-2019

University of Padua

Final mark of 110/110 cum laude; I received "Mille e una lode" scholarship for excellence all 3 years. Spent a semester at University of Groningen.

WORKING EXPERIENCES

Data scientist consultant

January 2022-September 2022

Remote, Milan

Worked on modelling of telecom clients and electrical grids data.

Data scientist

October 2021-December 2021

Remote, Milan

Worked on Bank KPIs

SKILLS

Languages Italian(mother tongue)

English

German(beginner)

Programming

C/C++, PYTHON, R, MATLAB, SAS, MYSQL

Languages

Have been working since 2021 on implementing algorithm in C++ through Rcpp, for R application.

EXTRA CURRICULAR ACTIVITIES

I am a Martial Arts practitioner, a Sports lover in general and an avid reader.