# Pierfrancesco Beneventano

## **Personal Data**

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Linkedin profile Google Scholar

Twitter

#### Education

• PhD in Operation Research and Financial Engineering, Princeton University.

2020 - curr.

• MSc in Operation Research and Financial Engineering, Princeton University.

Theory of Machine Learning, Mathematical Optimization, Deep Learning Research on implicit regularization in the training of machine learning models.

**Advisers:** Prof. Boris Hanin and Prof. Jason D. Lee.



2020 - 2022

2018 - 2020

#### • MSc in Mathematics, ETH Zurich.

Statistics, Probability, Computational Mathematics, and Deep Learning

Theses (now ArXiv preprints):

o Deep neural network approximations for high-dimensional functions.

o Deep neural network approximations for high-dimensional first order Kolmogorov PDEs.

Advisers: Prof. Arnulf Jentzen and Prof. Patrick Cheridito.



#### • BSc in Mathematics, Università di Pisa.

Computational Mathematics Curriculum

2015 - 2018

### **Industry and Research Experiences**

#### • Applied Scientist Intern (Machine Learning Research)

AWS AI Labs, Santa Clara, CA, USA.

amazon | science

2022 - 2023

Developing explainability techniques for machine learning for time-series modeling and anomaly detection. Working with Dr. Anoop Deoras, Dr. Laurent Callot, Dr. Baris Kurt, and Dr. Youngsuk Park.

#### **Machine Learning Research Intern**

• INRIA - SIERRA project-team, Paris, France



2022

2020

Working with Dr. Blake Woodworth in the team of Prof. Francis Bach on the stability of the training of neural networks.

#### • Machine Learning Research Intern

Daedalean AI, Zurich, Switzerland



o Explainability of AI.

o Theoretical Guarantees for Neural Networks (Generalizability).

My work was part of the project Concepts of Design Assurance for Neural Networks (CoDANN) in partnership with EASA, European Union Aviation Safety Agency, which will lead to the first guidelines for *AI certification in safety critical system*.

#### Other

**Moderator & Organizer**: XAI session, conference at OECD on "Forecasting the future for sustainable development".

Organizer, Moderator, & Panelist: CEST-UCL Seminar series on responsible modelling.

Co-Founder & Social Media Chair: Princeton AI Club.

## **Teaching Experiences**

#### **Princeton University:**

- o Analysis of Big Data x2.
- Energy and Commodities Markets.
- o Computing and Optimization for the Physical and Social Sciences

#### ETH Zurich:

- o Numerical Methods for Partial Differential Equations.
- o Computational Methods in Engineering and Applications.
- o Translator and Proofreader of a book on Calculus.