

Pierfrancesco Beneventano

*Teaching Assistant and
MSc student, ETH Zürich*

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Focusing on statistics, numerical analysis and theoretical machine learning. I am working on my research thesis on deep-learning-related instances of numerical analysis at ETH Zürich.

Education

- 2018 – pres. **MSc in Mathematics**, CGPA 5.86/6, expected graduation: June 2020, ETH Zürich.
- 2015 – 2018 **BSc in Mathematics**, *Computational Mathematics Curriculum*, final grade: 110/110 *cum laude*, Università di Pisa.

Thesis and Papers

- Dec 2019–pres **Master Thesis**, *Deep neural network approximations for high-dimensional functions*,
Supervisors: Prof. Patrick Cheridito, Prof. Arnulf Jentzen, ETH Zurich.
- Feb-Dec 2019 **Semester Paper**, *Deep neural network approximations for high-dimensional first order Kolmogorov PDEs*,
Supervisor: Prof. Arnulf Jentzen, ETH Zurich.
- Jan-Jul 2018 **Bachelor Thesis**, *Numerical methods for infinite states Quasi-Birth-and-Death processes (Italian)*,
Supervisor: Prof. Dario Andrea Bini, Università di Pisa.

Experiences

- 2020 **Teaching Assistant**, TA in the course: *Numerical Methods for Partial Differential Equations*, ETH Zürich.
I am teaching at the exercise lectures of the course. Programming language: C++. Course for, among others: Physics MSc, Data Science MSc, CSE BSc.
- 2019 **Teaching Assistant**, TA in the course: *Computational Methods in Engineering and Applications*, ETH Zürich.
I taught at the exercise lectures of the course both explaining PDEs approximation techniques and how to use C++ for numerical purposes.
- 2019 **Teaching Assistant**, *Translator and Proofreader of a book on Calculus*, ETH Zürich.
- 2016 – 2017 **INdAM Summer Schools in Mathematics**, for students with the INdAM Merit Scholarships, with scholarships both years, Perugia.

Awards and Scholarships

2015 – 2018 **Awarded the National INdAM Merit Scholarship**, ranked 29th among all the student enrolled in a Mathematics bachelor all-over Italy, renewed per merit for the second and the third year of bachelor.

2019 **Awarded the Intel® Edge AI Scholarship.**

Coding skills

Fluent C++, C, Matlab, \LaTeX
Experiences R, Java, Python, OCaml.

Languages

Native Italian.
Fluent English, 7.5/9 IELTS Academic, 2020.

Extra-curricular Activities

currently **Student Project: Machine Learning in Finance**, Zurich.
We are developing algorithms to find optimal strategies in finance and we plan to use it to infer which are the relevant economical factors for our problem.

2017 **Project in Algorithms and Data Structures**, Università di Pisa.
The goal was to code a routing algorithm in C able to compute the shortest circle path between n nodes of the map on <http://www.openstreetmap.org/>.

Mathematical competitions:

Statistics 2015, 1st place at the Semifinal, 4th at the Final of Italian Statistics Olympiad.
Maths Olympiads 2012–2015, Finalist at the National Individual Competition; Team Member (2012–2014) and Captain (2015) for the National Team Competition (ranked 4th–4th–3rd all-over Italy).
Kangourou 2012, 2014, and 2015, National finalist of the mathematical competition (scoring in the top 5 of my age for the first two years).

Other interests

Sep 2020 Organizing Committee Member of the conference “**Forecasting the future for sustainable development: New Approaches to Modelling and the Science of Prediction**”, moderator and organizer of the panel on explainable AI. OECD Paris

Oct 2019 Attended the conference “**Tracking innovation Trajectories in the Complex Economy. Network analysis and big data for risk mitigation**”, selected by an international call for ideas, with scholarship.