

# Mario Damiano Russo

*MSc in Data Science and Statistics*

[russomariod@gmail.com](mailto:russomariod@gmail.com) | [russomariodamiano.github.io](https://github.com/russomariodamiano)

[linkedin.com/mariodamianorusso](https://www.linkedin.com/in/mariodamianorusso) | [github.com/RussoMarioDamiano](https://github.com/RussoMarioDamiano)

## Education

**Bocconi University**, Milan (Italy)

Sep 2018 - Oct 2020

MSc in Data Science - Statistics

Thesis: Bayesian nonparametric feature-aware Poisson Factorization

Grade: 110/110 cum laude (1st class honors)

**Bocconi University**, Milan (Italy)

Sep 2015 - Oct 2018

BSc in International Economics and Management - Economics

Grade: 105/110

**Tsinghua University**, Beijing (China)

Feb 2018 - Jun 2018

Exchange semester

## Experience

### Work Experience

**Quantitative Analyst**

Jun 2020 - Present

**Citi**, London (United Kingdom)

Constrained portfolio optimization

Fixed Income ETF trading

ETF basket creation and redemption

**Business Intelligence Data Engineer**

Jun 2019 - Aug 2019

**Amazon**, London (United Kingdom)

Amazon Web Services data pipelining, data extraction, and data modeling

Data analytics, machine learning, econometric modeling and time series analysis

Software development

**Visiting Student Researcher**

Mar 2019 - Oct 2020

**Bocconi Institute for Data Science and Analytics**, Milan (Italy)

Research in applied Bayesian Statistics and Causal Inference.

**Data Analyst Intern**

Jun 2018 - Aug 2018

**Divisible Global**, Milan (Italy)

Data Scraping, data mangling

Best performing intern. Received offer at the end of internship.

## IT and Computer Science Skills

**Python, SQL, R, AWS, Stata, Unix Shell, HTML, CSS**

**Machine Learning, Natural Language Processing, Mathematical Modeling**

## Languages

**Italian:** native

**English:** fluent (Cambridge CPE C2)

**Spanish:** Intermediate (B1)

**Chinese (spoken):** Intermediate (B1)