

ALESSANDRO FACCHIN

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WORK EXPERIENCES

Prometheus Technologies Inc.

Aug. 2020 - Today

Ethos and Portfolio Management, Investment Director

- Fintech startup based in California, aimed at democratizing personalised asset-management;
- Creation of a systematic platform to extract customers' values and generate portfolios based on those (direct indexing);
- Design and implementation of cloud solutions (Google Cloud Platform) involving Kubernetes, Kafka and mobile integration;
- Remote management of a diverse team of investment professionals and developers during the COVID pandemic;
- Design and management of an event-driven portfolio management system supporting fractional assets and automated execution;

Aberdeen Standard Investments

Aug. 2018 - Aug. 2020

Investment Innovation, Investment Analyst

- Scenario stress-tests, dimensionality analysis and risk hedging on multi-asset portfolios worth £200bn;
- Data pipeline and automated execution for a suite of macro systematic machine-learning funds;
- Design of retail and institutional multi-asset funds with market-leading financial performances and enhanced ESG properties;
- Automated daily ESG screening on several equity and credit indices, a previously error-prone and labor intensive task;
- Maintenance of an ecosystem of microservices within a Microsoft Azure cloud environment.

Aberdeen Standard Investments

June 2018 - Aug. 2018

Investment Innovation, Intern

- Monte-Carlo simulations on macro strategies, entropy-based portfolio diversification, multi-asset risk hedging;

Credimi

Feb. 2018 - May 2018

Lending Team, Intern

- Design and development of Credimi's Accounting Rating, estimating one year probability of default with ensembles of trees;
- Systematic financial, anti-fraud and anti-money laundering analysis on small and medium enterprises.

MIP Politecnico di Milano

Jan. 2017 - July 2017

ERP Project, Intern

- Business analyst in the cross-functional project team in charge of implementing SAP S/4 HANA.

EDUCATION

University of Edinburgh

Sept. 2019 - Aug. 2021

Master of Science with Distinction, Artificial Intelligence

GPA: 81

- Fully sponsored, obtained while working full time at Aberdeen Standard Investments and Prometheus;
- Thesis on latent variables in neural activity (89/100), was described by moderator as "one of the best [they] ever read";
- AI core topics: Deep Learning, Pattern Recognition, Reinforcement Learning, Autonomous Agents;
- Complementary topics: Computational Cognitive Neuroscience, Neural Computation, Genetic and Evolutionary Algorithms.

Tsinghua University

Sept. 2017 - Feb. 2018

Exchange Student, Economics & Management

GPA: 3.9/4

- Team leader in four projects with international teams, touching different aspects of finance, management and operations.

Politecnico di Milano

Sept. 2015 - July 2018

Bachelor of Science, Management Engineering

110 cum laude/110

- Awarded with the scholarship *Best Freshmen of Academic Year 2015/2016*;
- Topics: Supply Chain Management, Manufacturing, Business Management, Project Management, IT Management.

CERTIFICATIONS

Create and Manage Cloud Resources
Google Cloud and Wikilabs

Sept. 2021

Deploying with Netlify and Heroku
Codecademy

Aug. 2021

Investment Management Certification
CFA Institute UK

Apr. 2019

LANGUAGES

Italian Native proficiency

English Full professional proficiency (C2)

Spanish Elementary proficiency (B1)

TECHNICAL STRENGTHS

Strong Python, PyTorch, TensorFlow, MS Office, GCP, SQL, REST API

Intermediate Kafka, Docker, Neo4j, InfluxDB, Matlab, Bloomberg, GraphQL

Basic C#, JavaScript, CSS, TypeScript, R, Kubernetes