Andrea Landini

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Experience

•**Deloitte** *Sept 2023 - March 2024*

Intern, Financial Services Industry, Audit & Assurance Division Milan, Italy

- **Financial Auditing**: Conducted meticulous financial audits to ensure accuracy, compliance, and adherence to IAS/IFRS standards; evaluated internal control reliability, fraud risk, and historical misstatements to establish performance materiality.
- **Derivative Valuation**: Conducted aspects of hedge accounting under IFRS 9, including tests of details using a sampling approach for hedging relationships designated as cash flow hedges, fair value hedges, and hedges of a net investment; evaluate whether the previously held equity interest has been remeasured in accordance with the applicable financial reporting framework.
- **Risk Assessment**: Testing both control reliance and ABCOTDs, with a focus on Banking & Capital Markets and Investment Managements, i.e. variability in the pricing/rate structure; changes in the composition of underlying portfolio; Presence and extent of redemption/withdrawal limits. Complexity related to the fee calculation model and its implementation and ongoing execution.

Education

•**Master in Finance** *Sept 2024 - Jun 2026*

M.Sc. Universität Liechtenstein, Vaduz

- **Empirical Asset Pricing**: Exploring modeling on equlibrium and arbitrage: Comparative Statics of Optimal Portfolios, State Prices and Risk-Neutral Probabilities, Arbitrage and Positive Pricing. Focused on Fama-Macbeth regressions, CRSP sample, momentum, reversal, skewness.
- **Machine Learning**: Optimizing for training Deep Models with Parameter Initialiaiton Strategies and Algorithms with ADaptive Learning Rates. Modeling with Convolution and Pooling as an Infinitely Strong Prior and Efficient Convolution Algorithms.

•**Bachelor in Economics and Finance** *Sept 2020 - Jun 2024*

B.Sc. Bocconi University, Milan

- **Corporate Finance**: Studied IPOs, Control Acquisition, Mergers/Demergers, Leveraged Buyouts, Bankruptcy/Restructuring. Strong background in management of Working Capital, Cash Flow and financial risks.
- **Financial Macroeconomics**: Explored integrating macroeconomics and finance post-financial crisis, focusing on credit and market imperfections' impact on policy and economic activity. Analyzed financial crisis causes, policy tools, and case studies like the European sovereign crisis and lockdown effects.

Personal Projects

•**Excel Add-In for Portfolio Optimization using Genetic Algorithms**

Python, R, Jupyter Notebook

- Demonstrated that Genetic Algorithms can surpass Cover's Universal Portfolios in performance; GAs, framing the budget constraint as a Knapsack problem, optimize returns more efficiently than Cover's $\mathcal{O}(n^{m-1})$ complexity.
- Embedded the scripts as add-ins in Excel and crafted a macro to accelerate data visualization and streamline the more time-consuming tasks.

•**Streamlining a Deloitte Audit Sampling with Automated Control**

Python

- Contributed to increased efficiency by developing a program facilitating the swift and effective clearing of ledger information. The initiative aimed to speed up the auditor's control on the ledger by automating the task, resulting in the effectiveness of more secure audit sampling processes.

Technical Skills and Interests

Languages: Italian, English (C1), German (B1)

Programming Languages/Tools: Python, C/C++, R, LaTeX, PowerBI, Bloomberg, Refinitiv

I authorise the use of my personal data according to local law.