ANTONIO OCELLO

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EDUCATION

2023 **PhD** | Laboratoire de Probabilités, Statistique et Modélisation LPSM (Paris – France)
Master 1 tutor in the courses of Numerical probability, Stochastic calculus

2020 **Master 2 – Probability and Finance (ex-DEA *El Karoui*)** | Ecole Polytechnique – Sorbonne Université (Paris – France)

Courses : Introduction to diffusion processes, Numerical probability for finance, Optimization and stochastic control, Machine learning, neural networks and deep learning, Risk measurements and extreme values theory, Stochastic processes and derivatives, High frequency trading, Introduction to Jump Models, Evolution of Practices and Regulation, Valuation and Risk Management in Energy Markets, Stochastic Algorithms

Mention : Bien

2019 **Master 1 – Mathematics and Applications** | Sorbonne Université (Paris – France)

Courses : Statistics, Advanced Probability, Numerical Methods, Introduction to C++, Advanced functional analysis and calculus of variations, Stochastic calculus and introduction to stochastic control

Average : 18.47/20

2018 **Bachelor's degree in Mathematics**| Università degli Studi di Padova (Padova – Italy)

Mark : 110/110 cum laude

2015 **High School** (Italy)

Mark : 100/100 cum laude

ACADEMIC HONOURS

2018 - 2020 Fondation Sciences Mathématiques de Paris | **Scholarship PGSM for the Master's degree**

2017 - 2018 Università degli Studi di Padova | **Scholarship "Mille e una lode"**
Scholarship awarded to the top 3% of the University's best students

SKILLS

LANGUAGES Italian (*native speaker*) ; English (*level C1*) ; French (*level C1*) ; Spanish (*level C1*)

IT Python, MATLAB, C++, R, Mathematica, GeoGebra, LaTeX

PROFESSIONAL ACTIVITIES

2019 ***Off-cycle internship*** | BNP Paribas Asset Management - Quant Research Group, Paris, France *6 months*
- Development of multifactor models on the credit market to generate positive alpha. Model selection, data analysis, backtesting.
- Improvement of my knowledge of the credit market, corporate finance, python.
- Responding quickly to client queries. Cashflow simulations that take into account the risk of default and the risk of reinvestment. Construction of a client-serve infrastructure and of a GUI via dash.

2019 **Internship** | Laboratoire de Probabilités, Statistique et Modélisation (LPSM), Paris, France *3 months*
Applications of statistical models and extreme values theory to explain the magnitude of marine risks in collaboration with geologists

2018 **Educational tutoring**| Università degli Studi di Padova, Padova, Italy *4 months*

2015 – 2017 **Barman** | "Al Vicolo", Castelfranco Veneto (TV), Italy

2014 **RYLA junior** | Rotary International, Conegliano (TV), Italy *4 days*
Leadership course

2014 **Summer School "*Fisica in moto*"** | Fondazione Ducati, Bologna, Italy *4 days*
Small industrial research project in collaboration with Ducati

2014 **Internship** | Istituto Nazionale di Fisica Nucleare (INFN), Legnaro (PD), Italy *2 weeks*
Implementation of simulations on the Rutherford atomic model in a research project in national laboratories

OTHER ACTIVITIES

2016 – 2018 **Student representative** | Università degli Studi di Padova, Padova, Italy
Link between students and faculty members, including participation in meetings with professors and researchers; member of Gruppo per l'accreditamento e la valutazione *(GAV), group for pedagogical evaluation in the Mathematics Department*

2013 **Associazione bambini in Ospedale (ABIO)** | Presidio Ospedaliero, Castelfranco Veneto (TV), Italy
Animation for hospitalized children