

# Federico Pessina

· SOFTWARE ENGINEER | DATA SCIENTIST ·

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## Summary

Expertises in **Software Development**, **Data Science** and **Finance** | **C#.NET, C++, Python** languages | Relational (**SQL**) and No-Relational (MongoDB) Databases | Continuous learner and Mentor | **English** and Italian proficient | Interested in Markets and Geopolitics | Into **Data Intensive Applications** | Chess-Player

## Experience

### Software Engineer @ UniCredit Bank 🌐

Milan | Sep 2023 - Now

- **Responsibilities** Migration and Refactor of internal Apps from Desktop to Web
  - ▶ **System Analysis and Design** Analyzing user needs, evaluating system requirements, and designing software solutions that meet those requirements
  - ▶ **Software Testing** Developing and implementing testing strategies to ensure the quality, reliability, and performance of software applications
  - ▶ **Performance Optimization** Analyzing and optimizing the performance of software applications to enhance efficiency and user experience
  - ▶ **Agile Development** Embracing agile methodologies, such as Scrum or Kanban, to enable iterative development, frequent releases, and effective project management
- **Tech Stack** FullStack Dev in C# | C++ | Python | SQL Server | Git

### Software Engineer @ Capgemini for Eurizon Capital & Epsilon Financial 🌐

Milan | Nov 2021 - Jun 2023

- **Responsibilities** Implementation and Maintenance of Client & Server Side Applications for Trading and Risk Management Office
  - ▶ **Client** Implementation and Deployment of Web Apps on Market's-Products Data to automate on-demand analysis and reporting | FrontEnd and BackEnd
  - ▶ **Server** Maintenance of App for automated time and event-based trading activities on a huge file-system-based suite for the interaction with Data Providers (Charles River, State Street, IMI Bank) | Contributing to the passage and integrations to BlackRock's Aladdin software
  - ▶ **DataBase** Data Quality for Trading and Risk Office compliance on trade-checks | Master data of financial products | Extensive DB Querying
  - ▶ **Documentation** Creating and maintaining technical doc (e.g. design documents, user manuals) to help understanding and maintain the software
  - ▶ **Version Control** Using version control systems (TFS) to manage source code, track changes, and collaborate effectively with other developers
  - ▶ **Deployment and Release** Ensuring smooth transitions and minimizing downtime
  - ▶ **App Management** Conduct research, analysis, and maintenance to identify and optimize the quality and efficiency of applications
- **Tech Stack** FullStack C# | T-SQL | SQLServer (SSMS) and Oracle (Toad) | HTML, CSS | ASP.NET, DevExpress | TFS | VB.NET
- **Promotions** Got return offer from an Internship to a Permanent role (Accepted)

### Software Engineer @ Ubiquicom 🌐

Milan | Mar 2020 - Jun 2020

- **Responsibilities** Implementation of the integration of a new Location Device (BlueBox) in the existing Software with a new Firmware Signal Module
- **Tech Stack** C#/C++ Desktop Application and hardware development | Extensive use of Git Version Control System | IoT tech stack and Virtual Testing

### SAS Developer & Data Management @ SAS Institute 🌐

Milan | Nov 2019 - Mar 2020

- **Responsibilities** Data Job Making for Lombardia Informatica 🌐 | Maintenance, Bug Fixing and Optimization of Data Flows on existing Public Sanitary Data
- **Tech Stack** SAS (Programming Language), SAS Base, SAS Viya | PostgreSQL | Other proprietary products (e.g SAS Data Integration)
- **Promotions** Got return offer from an Internship to Permanent role (Declined)

## Education

### MSc in Data Science for Economics @ UniMi 🌐

Milan | 2 yrs | Sep 2019 - Mar 2022

- **Skills** DS & Algos for Massive Data | Stats & Probability | Machine Learning | Time Series & Decision Theory | Course in English | **Grading** 105/110 (95,45%)
- **Tech Stack** Python and R | Relational (SQL, PostgreSQL) and No-Relational (MongoDB) Database Querying | Other Statistical Softwares (e.g. EViews)
- **Projects** Market Basket Analysis with PySpark MapReduce Implementation 🌐 | Forex Modelling with Facebook's Prophet forecasting procedure 🌐
- **Dissertation** Options Volatility modelling with Deep Learning for Time Series: Tensorflow Option's Greeks modelling for Market Structures 🌐🌐
- **Internship** Deloitte Digital Transformation | Hackaton: Data Acquisition & Management | Social Media Observatory | NPL Techniques for Financial News

### BEC in Economics and Finance @ UniGe 🌐

Genoa | 3 yrs | Sep 2016 - Jun 2019

- **Skills** Economics, Finance, Accounting | Markets & Banking | Operations Research | Risk & Portfolio Theory | Stats & Econometrics | **Grading** 96/110 (87,27%)
- **Dissertation** The use of Sentiment Analysis to support financial investment decisions: SVM Models to predict the Sentiment of Twitter's Cash-Tags

### BMATH in Mathematical Statistics and Computerized Data Processing @ UniGe 🌐

Genoa | 3 yrs | Sep 2022 - Now

- **Skills** Calculus, Linear Algebra, Algebra, Statistics, Probability | **Tech Stack** C++, MATLAB, Linux

### FullStack Developer (.NET Developer) @ AlfaLiguria 🌐

Genoa | 600 hrs | Dec 2018 - Jul 2019

- **Content** Course on Full Stack Development in C# and OOP Programming | **Tech Stack** C++, C#
- **Internship** Two Months Internship @ Columbus Informatica 🌐 implementing custom features on non-proprietary ERP Software (Zucchetti's MAG04) 🌐

## Projects

### //TODO Bugtracker 🌐

C#

- **Overview** CRUD (Create Read Update and Delete) operations on local DataBase | MVC Design Pattern | Logging Functionality based on eMail Service

### BankManagementSystem 🌐

C++

- **Overview** CRUD (Create, Read, Update, Delete) File System App to Read/Write information about customer's bank accounts | MVC Design Pattern | Smart Pointers

### NotepadApp 🌐

Qt | C++

- **Overview** Application that can manipulate text files such as Open, Close, Save, Modify, Copy, Cut, Undo and Redo operations on text internal or existing