Gabriele Pittarello
Curriculum Vitae

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Academic Experience

2022–present	**Visiting Ph.D. student**, University of Copenhagen, Copenhagen.
2020–present	**Ph.D. student in School of Statistics**, Sapienza, Università di Roma, Rome.
	Curriculum in Actuarial Science

Teaching

2022	**R programming**, *Projectland*.
2021–present	**External examiner in *Matematica attuariale danni (non-life insurance mathematics)***, Catholic University of the Sacred Heart, Milan.
2020–present	**Working Party member** , Institute and Faculty of Actuaries, UK.
	General Insurance – Machine Learning in Reserving Working Party
2018–2019	**Tutor in Statistics**, University of Milano-Bicocca, Milan.
	Teached descriptive statistics to a DSA student.
	Detailed achievements:
	• Learned how to work with DSA students
	• Learned how to create tailor-made study plan

Education

2018–2020	**MSc in Statistical and Actuarial Sciences**, Catholic University of Sacred Heart, Milan, *Final grade – 110/110 cum Laude*.

Scope of the course:
- Providing wide and consolidated knowledge about the Actuarial Science. Strong focus on quantitative models for general insurance, risk management, life insurance and social securities.
- Mathematical and advance statistical tools for actuarial and financial applications. Most popular programming language were explained during the courses.
- Advaced notions of business economics for insurance companies. Most recent developements in the Solvency II directive and IFRS were taught.

Master thesis project description:
- Title: *Modelling claims reserving on individual data, analysis and insights*
- Supervisors: professor Gian Paolo Clemente and professor Diego Zappa
- The aim of the project is to provide an overview on the individual reserving methods available in the literature. All the inspected model are then implemented and tested on simulated data.

Moreover,in order to enter the MSc program I had to complete 22 extra CFU during the two years

| 2019 | **Summer School in Data Science in Insurance**, Aarhus University, Aarhus,Denmark. |

Scope of the course:
- Providing wide knowledge about the Non-Life insurance pricing.
- Advanced Machine Learning tools in R
- Insights into telematic insurance.

| 2015–2018 | **Bachelor in Business Economics**, University of Milano-Bicocca, Milan, *Final grade –110/110 cum Laude*. |

My final project *Misure diseguaglianza e loro applicazioni al gender gap* was presented at *The 19th International Scientific Conference Quantitative Methods in Economics 2018*. Scope of the course:
- Providing deep knowledge about Economics and Business. Elective courses provided further insights into the financial application of these subjects.
- Mathematical and statistical tools with application to the financial markets.
- Basic knowledge of law and programming.

Research

| 2021 | **Modeling claims reserving on individual data**, *Winning project of the CAS 2021 Individual Grant Competition*, Clemente Gian Paolo, Pittarello Gabriele, Zappa Diego. |

Awards

| 2020–present | Sapienza Scholarship, Sapienza, University of Rome |
| 2015 | Crediti di Merito, University of Milano-Bicocca |

Computer skills

Basic	C++, SQL,SAS, Matlab
Intermediate	OpenBUGS, LaTeX, JMP(SAS),Microsoft Office
Advanced	R, Python

Verify my achievements: *SAS/gabrielepittarello* and *Datacamp/gabrielepittarello01*

Languages

Mothertongue	**Italian**
C1	**English**: I obained the IELTS certificate on 04.22.2017 with the following score: Listening – 7.5 Reading – 7.5 Writing – 6.5 Speaking – 6.5 **Overall 7.0 (C1)**
B1	**Spanish**

Soft Skills

Team-working:	I learnt how to work in teams during many projects with other PhD students and University professors.
Self-determination:	Managing PhD studies and research helped me to learn how to deal with supplementary work and focus on my targets.
Communication and personal relations:	During my experience as a tutor I learnt how to positively motivate and help other people with my personal knowledge.

Interests

Research Interests

My main research interest is machine learning applications to actuarial science. Part of my research is also dedicated to computational methods for non-life insurance and collective risk model

Personal Interests

I enjoy reading and going to live concerts. On my free-time I like playing soccer, bouldering and learning new recipes for slow-cooking American BBQ food.