

Guglielmo Gattiglio

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EDUCATION

University of Warwick

Coventry, UK

Oct 2021 – Present

- PhD Student – Department of Statistics.
- Supervisors: Prof. Massimiliano Tamborrino and Prof. Lyudmila Grigoryeva
- Research interests: machine learning, probabilistic numerics, numerical integration.

Bocconi University

Milan, Italy

Sep 2019 – Jul 2021

- Master in Data Science and Business Analytics – major in Data Science.
- Final GPA: 29.7/30. Graduation mark: 110/110 **cum laude**.
- Relevant Coursework: Advanced Statistics, Stochastic Processes, Optimization, Statistical Machine Learning, Deep Learning, Natural Language Processing, Computer Vision.
- Final Thesis: *Tempered Stochastic Search of Bayesian CART Models*.
- Supervisor: Professor Giacomo Zanella

Bocconi University

Milan, Italy

Sep 2016 – Jul 2019

- Bachelor in Economics, Management and Computer Science.
- Final GPA: 29.8/30. Graduation mark: 110/110 **cum laude**.
- Relevant Coursework: Economic Theory, Statistics, Machine Learning, Algorithms, Programming (Python).
- Final Thesis: *Machine Learning for Imbalanced Data. An application to Customer Complaints*.
- Supervisor: Professor Daniele Durante.

Carnegie Mellon University

Pittsburgh, PA, USA

Jan – May 2019

- Exchange University. Semester GPA: 3.75/4.
- Exchange Coursework: Modern Data Management, Advanced Statistics for Data Analysis, Data Mining.

Clover High School

Clover, SC, USA

Aug 2014 – Jan 2015

- Exchange High School. Final GPA: 98/100.

Liceo Norberto Rosa

Bussoleno, Italy

2011 - 2016

- High School diploma in Scientific Subjects, 5 years. Final mark: 100/100 **cum laude**.

RESEARCH AND WORK EXPERIENCE

University of Warwick – Department of Statistics

Coventry, UK

Oct 2021

PhD student. Interests: machine learning, probabilistic numerics, numerical integration.

Improving numerical stability and computational scalability for high-dimensional systems of GParareal, a data-enriched parallel-in-time integration algorithm leveraging Gaussian Processes.

Bocconi Institute for Data Science (BIDSA)

Milan, Italy

Mar 2020

Student Researcher. Supervisors: Professor Daniele Durante and Professor Giacomo Zanella.

Analysis and presentation of seminal and state-of-the-art papers to colleagues and professors. Main subjects tackled: Bayesian Nonparametrics, Probabilistic Machine Learning, Markov Chains and MCMC methods.

Goldman Sachs

Warsaw, Poland

Jul – Sep 2018

Summer Analyst in the Technology Division.

Developed innovative and effective backend infrastructure to improve ease of creation of financial products.

Main technologies used: Python and Java.

IGIER Research Center – Bocconi University

Milan, Italy

Jan– Jun 2018

Research Assistant. Team leader: Marco Tabellini (Harvard).

Explored applications of Natural Language Processing techniques in the economic and social sciences literature. Studied, presented, and applied Latent Dirichlet Allocation to 1920-1930 USA books and congressional speeches, seeking to detect racial themes and understand their connections with immigration.

TEACHING

University of Warwick – Department of Statistics

Senior Graduate Teaching Assistant (GTA).

- ST111: *Probability A*, bachelor level (2022). Module leader: Avery Ching.
- ST112: *Probability B*, bachelor level (2022). Module leader: Daniel Valesin.

University of Warwick – Warwick Business School (WBS)

Senior Graduate Teaching Assistant (GTA).

- IB9CS: *Big Data Analytics*, master level (2022). Module leader: Suzy Moat, and Tobias Preis.

Bocconi University

Teaching Assistant.

- *Python Programming for Economics, Management and Finance*, bachelor level (2020). Module leader: Fabrizio Iozzi.

OTHER ACTIVITIES

Computational Society for Bocconi Students

Former co-founder.

Milan, Italy

Sep 2017 – Jun 2018

Founded first Computer Science student association in Bocconi. Provided programming training for members, discussed, and exchanged ideas on topics such as algorithms, dynamic programming and linear programming. Organized Python programming competitions, receiving unexpectedly high applications.

Bocconi University

Teaching Assistant. Course Director: Professor Fabrizio Iozzi.

Milan, Italy

Jan – Jun 2020

Teaching assistant for the undergrad course *Python Programming for Economics, Management and Finance*.

I contributed crafting the syllabus, preparing some of the lectures, in-class exercises, and student homework. I also acted as an in-class tutor during lectures.

RELEVANT SKILLS

Languages.

- Italian - Native speaker.
- English – Fluent. IELTS (score 8.5, writing 7.5, Nov 2017), (Score 8.5, writing 7.5, speaking 8.0, Oct 2020).
- French – Level B1 (Bocconi university test).

Programming.

Python (np, pandas, scikit, pyplot). **R**, fluent. Databases (MySQL, Tableau). Version control (Git). **LaTeX**.

Teamwork

I firmly believe that *teamwork*, *collaboration* and sharing of ideas are as important as being able to *work independently* and *self-responsibly*. About 30% of my academic courses included group works, which helped me perfect these skills.

ABOUT ME

- Passionate about math since high school: attended yearly advanced math and physics retreats.
- Participated to several hackathons regarding computer science, economics, and data science.
- Built a web platform to run Python programming competitions using Python (Flask, WebSockets, NGINX), running on UNIX server interacting with remote MySQL database (SQLAlchemy, PyMySQL).
- Attended course for Sommelier
- *Interests*: self-improvement, machine learning, hardware electronics, statistics, psychology, hiking in nature, rock-climbing, history and technology of medieval metallurgy.
- *Sport*: running, skydiving and gym. In the past, Judo for 5 years at a competitive level.
- I am curious, I like to explore different fields of knowledge and ask myself scientific questions about the things I read or that I discover through my hobbies and interests.