

# Lorenzo Bisi

## Curriculum Vitae

#### Education

2018-Present Phd Student - Information Technology, Politecnico di Milano, Milano (IT).

2014–2017 **MS** - **Computer Science and Engineering**, *Politecnico di Milano*, Milano(IT), *Master Degree*, *110/110 e lode*.

2011–2014 **BS** - Computer Engineering, Università degli Studi di Parma, Parma(IT), Bachelor Degree, 110/110 e lode.

#### Master thesis

title Regret Minimization Algorithms for the Follower's Behavior Identification in Leadership Games

Advisors Prof. Marcello Restelli, Ing. Francesco Trovò, Ing. Giuseppe De Nittis

description We studied for the first time a leadership game in which one agent, acting as *leader*, faces another agent, acting as *follower*, whose behaviour is not known a priori by the leader, being one among a set of possible behavioural profiles. This is the case for **Security Games**, when we do not know the *rationality level* of our adversary. We propose two novel algorithms which employ **Online Learning** techniques to solve the problem and we also prove a theoretical bound which guarantees a constant regret for one of them. Our work have been described in an article which have been accepted at the UAI 2017 conference (http://auai.org/uai2017/proceedings/papers/100.pdf).

#### Bachelor thesis

title Design and implementation of a smart camera based on IoT technologies for efficient surveillance systems

Advisors Prof. Simone Cirani, Prof. Marco Picone

description Design of an **IoT** smart camera that could detect moving objects with **Computer Vision** techniques, communicating in a network with **CoAP**, a recently standardized communication protocol for devices with constrained resources.

## Work Experience

October Researcher, ISI Foundation, Turin(IT).

2018–Present Research on Machine Learning in Finance. Supervised Learning for Parameters Calibration in pricing models and Reinforcement Learning for optimizing Hedging Strategies.

2017–2018 Al Engineer, Argotec, Turin(IT).

Research and Development of AI applications for small satellites. These kind of spacecrafts are rapidly spreading because they are easier to be launched, have a lower cost and can be reconfigured. However they still lack autonomy and strongly depend on Ground for many of their activities. AI could enable a greater autonomy in small satellites, but constraints on computational power, memory, energy and safety have to be respected.

2014–2015 **Developer**, *Kode*, Lodi(IT).

## Projects

2016 **BIP Competition**, *Data Mining Course @Polimi*, 1<sup>st</sup> classified Team.

An internal data mining competition with a dataset offered by BIP, an italian consulting company. Our goal was to predict the sales of 2 kinds of product in different areas. After a detailed data analysis we came up with an hybrid algorithm which combined XGBoost and an ARMA model, taking advantage of the discovered features and the periodicity of the studied system.

2015 RecSys Internal Competition, Recommender Systems Course @Polimi.

An internal recommender systems competition hosted on kaggle. The objective was to predict which movies the users saw given a training set of seen movies and movie features. We experimented many state-of-the-art algorithms and finally we reach the  $4^{th}$  position with a custom hybrid algorithm.

2014 Meteocal: a social calendar webapp, Software Engineering Course @Polimi.

Design and development of a calendar webapp which enables users to create events, invite friends and monitor the weather forecasts of the outdoors events. The project, fully documented in all its phases, was realized with J2EE, with a Glassfish server and making use of Primefaces library for the UI.

2013 Gotlt: Android Game, Mobile Development Course @UniPR.

An Android gaming app that involve users in a social game. The users have to pass each other the "It" (with a simple tap) as fast as they can to avoid losing points. The application was written in Java using ZeroMQ library at server side to handle queues.

## Languages

Italian Mother Language

English B2 TOEFL Score: 100/120

## Skills

#### Programming languages

Expert Python

Proficient Java, SQL

Prior Matlab, C, C++, C#, Lisp, Haskell, Prolog

Experience

### **Attended Courses**

A brief list of the most significative courses of my MS:

Artificial Intelligence, Machine Learning, Data Mining, Soft Computing, Game Theory, Recommender Systems, Autonomous Agents and Multiagents Systems, Dynamic Systems, Complexity in Networks and Systems, Internet Economics, Knowledge Engineering, Genetic Algorithms

#### **Pubblications**

Bisi Lorenzo, Giuseppe De Nittis, Francesco Trovo, Marcello Restelli, and Nicola Gatti. "Regret Minimization Algorithms for the Follower's Behaviour Identification in Leadership Games.", UAI 2017 http://auai.org/uai2017/proceedings/papers/100.pdf