

Pietro Lesci

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WORK & LEADERSHIP EXPERIENCE

European Central Bank – DG Statistics

Frankfurt am Main, Germany

Data Science Trainee, AnaCredit and Master Data

February 2018 – November 2018

- Data Quality Management, Database Management (GUI and API testing), Database Reconciliation
- Development of Automated Reports and Dashboards (*SAP Business Objects, RShiny, Tableau*)
- Data Engineering, Machine Learning, Big Data Processing (*Python, R, Spark, Hadoop, Hive, SQL*)
- Selected member of the RIAD–AnaCredit task force with experts from the National Central Banks
- Head of the RIAD–GLEIF reconciliation project
- Speaker during regular plenary meetings

Moda Styl Pelle s.r.l.

Rende, Italy

Part-time Administrative Employee, (3rd level)

July 2016 – September 2017

- Accounting; Inventory management and control

EDUCATION

Bocconi University

Milan, Italy

Master of Science in Economic and Social Sciences

March 2019

- **Final Grade:** 104/110
- **Modules:** Adv Math, Adv Stat, Econometrics, Time Series Analysis, Bayesian Statistical Methods
- **Dissertation:** [Deep Learning: A Statistical Perspective](#); *Keywords:* AI, Bayesian Deep Learning, Meta-Learning, Gaussian Processes, Deep Generative Models; *Libraries:* Pandas, Dask, Numpy, PyTorch

Catholic University of Sacred Heart

Milan, Italy

Bachelor of Science in Economics and Management

September 2016

- **Final Grade:** 110/110 summa cum laude
- **Modules:** Securities Market, Commercial Law, Tax Law, Monetary Economics, Macroeconomics
- **Dissertation:** [Market Sentiment and Monetary Policy](#); *Keywords:* Agent-Based Modelling, MATLAB

High School Diploma “Liceo Scientifico E. Mattei”

Castrovillari, Italy

- **Final Grade:** 95/100

June 2013

SKILLS, ACTIVITIES & INTERESTS

Languages: Italian (native), English (fluent), French (intermediate)

Programming Skills: Python, R, MatLab, SAS, Stata, Latex, MS Office (ECDL)

Preferred Libraries: Numpy, Pandas, Scikit-Learn, XGBoost, Matplotlib, Seaborn, TensorFlow, TensorFlow-Probability, PyTorch, PyMC3, Spacy, NLTK, TensorFlow-Text

Extracurricular courses: Enrolled in *BSc in Jazz*, GPA 29.7/30; Academic classes of Classical Piano (12 years) and Bass Guitar (10 years), Sol-Fa degree and Piano 5th year diploma

Volunteering: Associazione “Il Sorriso” ONLUS; Organist and Choir Director at local church

Interests: Blogging about Statistical Machine Learning, Bayesian Deep Learning, Probabilistic Programming, NLP; Pianist, bassist and arranger in jazz ensembles