Lorenzo Magnino

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Presentation: Final-year Master's student in Applied Mathematics with a focus on Deep Learning, Game Theory, and Stochastic Optimal Control. I am eager to apply these skills in Machine Learning and Engineering through a challenging internship.

Education

- **Incoming:** NYU-Shanghai ● **Research assistant/Master's Thesis**   *Shanghai, 03. 2024 ▸ 06. 2024*
  Collaborating with Professor Mathieu Lauriere on "Deep Learning and RL for MFG"

- **Double Master's Degree**:
    - PSL – Dauphine ● **M2 Applied Mathematics – Probability and Learning**   *Paris, 09. 2023 ▸ Now*
    Interests: Stochastic Control, Machine Learning, Monte-Carlo Simulation in Finance, Game Theory, Numerical Method for PDE.

    - University of Padova ● **Mathematics**:   *Padova, 09. 2022 ▸ 09.2023*
    [Average: 29.5/30] **Interests**: Stochastic Analysis, Jump and Markov Processes, PDE's theory, Stochastic Methods in Finance.

- University of Padova ● **Bachelor's Degree Mathematics**   *Padova, 09 2019 ▸ 07.2022*
  Final Grade: **110/110 with Honors** (top 3% ranked)
  Thesis: "Chaining technique and covering numbers with an application to Statistical Learning Theory"
  Interests: Statistics, Financial Mathematics, Probability Theory, Analysis, Physics.

- Liceo M.Grigoletti ● **Applied Science Diploma**   *Italy, 09. 2014 ▸ 07. 2019*
  Final Grade: **100/100 with Honors** (top 1% ranked) (Scholarships for excelling in studies)

Awards

- **PSL Graduate Program – Applied Mathematics Scholarship:** For merit shown in studies

- **Double Master's Degree Scholarship (MAPPA):** Highest scholarship by ranking.

Hard Skills   ○ MYGitHub

Python: Academic use for Montecarlo Methods in Finance and Numerical Methods for PDE.
        Personal Project: Embeddings in LLM and RAG (Retriever – Augmented Generation).
MATLAB: Academic use for Numerical Methods for PDE
Excel VBA: Academic use for projects on Stochastic Methods for Finance (Pricing, Simulation, Greeks, VAR)

Talks and Projects

- PALDAS - (On-going)
  Main Activities: Development of AI shopping agents for your conversational channels

- University of Padova: **Seminar (supervised by Professor M. Fischer)**   *Padova, 08. 2023*
  Study and discuss the article of Florian Dorfler, Antonio Terpin, and Nicolas Lanzetti [ETH]: "Dynamic Programming in Probability Space via Optimal Transport"

Languages

Italian (native), **English** (C1 level certificate IELTS),
Spanish (B2 level), **French** (A2/B1 level but improving with courses in Paris)

Passions

Football: I played in the 4th Italian league (Serie D) and I was selected as one of the best young Italian talents.
Pianist: studied for 10 years concluding academic journey with C-level exam with excellent grades.
Producer/Singer: I wrote, produced and published two songs showing that when I set goals, I can achieve them.