

Lorenzo Magnino

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Address : 9 avenue de la liberté 93400 Saint-Ouen (Paris)

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

Education

- ◇ [PSL – Dauphine](#) • **M2 Applied Mathematics:** 2nd Year *Paris, 09. 2023 ▶ Now*
Interests: Stochastic Control, Machine Learning, Monte-Carlo Simulation in Finance, Game Theory, Numerical Method for PDE.
 - ◇ [University of Padova](#) • **Double Master's Degree Mathematics:** 1st Year *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** *Pordenone (Italy), 09. 2014 ▶ 07. 2019*
Final Grade: 100/100 with Honors (top 1% ranked) (Scholarships for excelling in studies)
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Awards

- ◇ **PSL Graduate Program – Applied Mathematics Scholarship:** For merit shown in studies
 - ◇ **Double Master's Degree Scholarship (MAPPA):** Highest scholarship by ranking.
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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)

Relevant Experiences/Talks

- ◇ [C.R.O Aviano](#) • **Statistical Epidemiology, Stage** *Aviano (Italy) , 05. 2019 ▶ 06.2019*
Main Activities: studying the dependence in Friuli (region of Italy) between cigarette smoking and lung cancer.
Extrapolation of data via Excel pivot tables; analysis of data and presentation of a final report.
 - ◇ 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](#)"
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Languages

Italian (native), **English** (C1 level certificate IELTS),

Spanish (B2 level), **French** (A2 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.