Lorenzo Mauri

Durham (NC), USA lorenzo[dot]mauri[at]duke[dot]edu maurilorenzo.github.io

EDUCATION

Duke University Durham (NC), USA

PhD in Statistical Science Aug 2022-Present

Relevant Courses: Probability Theory, Linear Models, Bayesian Statistics.

Bocconi University Milan, IT

MSc Data Science (DSBA) Sep 2019-Oct 2021

Final Grade: 110/110 with Honors; GPA: 29.8/30

Final Paper: "Stochastic Gradient MCMC: the Stochastic Barker Proposal".

Relevant Courses: Real Analysis, Probability Theory, Stochastic Processes, Optimization, Machine Learning,

Bayesian Statistics, Algorithms.

Bocconi University Milan, IT

BSc in Economic and Social Sciences

Final Grade: 110/110 with Honors; GPA: 30.1/30

Relevant Courses: Calculus, Dynamical Systems, Statistics, Econometrics, Microeconomic Theory.

University of Pennsylvania Philadelphia (PA), USA

Merit based exchange program

Jan 2019-May 2019

GPA: 4/4

Relevant Courses: Numerical Methods, Advanced Econometrics.

Research Experience

Bocconi, Department of Decision Sciences

Milan, IT

Research Assistant. PI: Professor Zanella.

Nov 2021-Jul 2022

Sep 2016-Oct 2019

Contributed to the analysis of a novel stochastic gradient MCMC (SGMCMC) to develop a method that is robust to hyperparameter-tuning by applying the SGMCMC framework to the "Barker Proposal Algorithm".

Bocconi Institute for Data Science and Analytics

Milan, IT

Visiting Student at the BayesLab. Supervisors: Professor Durante and Professor Prünster. Apr 2020–Jul 2021 Analysed and presented to the Faculty seminal and state-of-the-art papers with a particular focus on Bayesian Computation, Bayesian Nonparametrics and Probabilistic Machine Learning.

Work Experience

Hoffmann-La Roche - Data Science and AI team

Basel, CH

Data Science Intern.

Apr 2021-Oct 2021

Contributed to large scale NLP and Machine Learning Projects

ECB - European Systemic Risk Board Secretariat

Frankfurt, DE

Data Science Intern.

Feb 2021-Apr 2021

Performed statistical analysis on financial data to assess systemic risk indicators

IT Skills

Python, R, Latex: advanced level; Matlab, Git: intermediate level; SQL: beginner level.

LANGUAGES

Italian: native-speaker; English: fluent; French: basic.

SCHOLARSHIPS AND CERTIFICATES

•	Bocconi Graduate Merit Award, issued to the best academic profiles amongst the applicants for MSc.	2019-	-2021
•	GRE: Quantitative Reasoning: 169; Verbal Reasoning: 162.	Nov	2021
	TOTAL IDEA (1)		

• TOEFL iBT: 113. Nov 2021

Extracurricular Activities and Interests

• Attended EPFL Summer School "Big Data and Machine Learning for Chemistry".

Jun 2021

- Volunteering activities at local organizations: support during hometown celebrations and charity events. 2015–2020
- Interests: reading, playing soccer and basketball, running, hiking.

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