

# Lorenzo Mauri

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## EDUCATION

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### Bocconi University

*MSc Data Science and Business Analytics (DSBA)*

Major in Data Science

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, Computer Programming, Algorithms.

Milan, IT

Sep 2019–Oct 2021

### Bocconi University

*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.

Milan, IT

Sep 2016–Oct 2019

### University of Pennsylvania

*Merit based exchange program*

GPA: 4/4

Relevant Courses: Numerical Methods, Advanced Econometrics.

Philadelphia (PA), USA

Jan 2019–May 2019

### Liceo Scientifico V. Bachelet

*Scientific High School*

Final grade: 99/100

Oggiono, IT

Sep 2011–Jun 2016

## RESEARCH EXPERIENCE

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### Bocconi, Department of Decision Sciences

*Research Assistant. Supervisor: Professor Zanella.*

Milan, IT

Nov 2021–Present

- Contributed to the analysis of a novel stochastic gradient MCMC;
- Implemented the simulation framework using R.

### Bocconi Institute for Data Science and Analytics

*Visiting Student at the BayesLab. Supervisors: Professor Durante and Professor Prünster.*

Milan, IT

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

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### Hoffmann-La Roche - Data Science and AI team

*Data Science Intern.*

Basel, CH

Apr 2021–Oct 2021

- Contributed to large scale Machine Learning Projects;
- Contributed to the development of a Recommendation System.

### ECB - European Systemic Risk Board Secretariat

*Data Science Intern.*

Frankfurt, DE

Feb 2021–Apr 2021

- Performed statistical analysis on financial data;
- Implemented Outlier Detection System.

## IT SKILLS

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

## LANGUAGES

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

## SCHOLARSHIPS AND CERTIFICATES

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- 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
- TOEFL: Total Score: 113 (Reading: 30; Listening: 30; Speaking: 26; Writing: 27). Nov 2021

## EXTRACURRICULAR ACTIVITIES AND INTERESTS

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- 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.