PAOLO BUSSACCHINI

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EDUCATION

Master in Financial Engineering, *Pôle Universitaire Léonard de Vinci (ESILV)*   08/2021 - Present | Paris, France
· Second year of the MSc as part of the exchange program
· **Core Courses**: Model Calibration, Algorithmic Trading, FX Markets, Model Risk Management, Credit Risk

Master of Science in Mathematical Engineering, *University of Padua*   09/2020 - Present | Padua, Italy
· Two-year program delivered between Italy and France - Expected Graduation: October 2022
· **Core Courses**: Real & Functional Analysis, Partial Differential Equations, Numerical Methods for PDEs, Stochastic Calculus, Stochastic Methods for Finance, Object Oriented Programming

Bachelor of Science in Statistics, *University of Milano-Bicocca*   09/2017 - 09/2020 | Milan, Italy
· **Final Grade**: 110/110 cum laude
· **Core Courses**: Calculus, Linear Algebra, Probability Theory, Computer Science, Statistical Models, Machine Learning
· **Final Dissertation**: *"Exploratory Analysis of Covid-19 Tweets using NLP Techniques"*. Supervisor: prof. Aldo Solari

Diploma di Maturità Tecnica Industriale - Informatics, *IIS Benedetto Castelli*   07/2017 | Brescia, Italy
· **Final Grade**: 94/100

EXPERIENCE

Quantitative Research Student for Academic Project, *ESILV*   09/2021 - Present | Paris. France
· Worked in a team of 5 in collaboration with an external partner on a project whose purpose is the improvement of a currency carry trade strategy
· Downloaded data using the Bloomberg terminal and imported it into Python (pandas)
· Currently developing a function to backtest a strategy
· Trying to improve the strategy by removing currencies one at a time, according to given criteria (Sharpe ratio, skewness, MaxDrawdown, etc.)

Junior Web Developer (internship), *DVM Service - IT Consulting Services*   02/2016 | Brescia, Italy
· Developed the backend infrastructure of a school management website based on PHP+MySQL and the frontend on the client side (Bootstrap+jQuery).
· Controlled the phases of the software development process, with particular attention to the pre-project phase related to the determination of requirements and planning of activities
· Attended meetings with clients and helped an intern from the UK settling in the Italian software development environment

PROJECTS

Exploratory Analysis of Covid-19 Tweets using NLP Techniques, *R* ↗
· Built from scratch a large dataset gathering data from multiple sources, both relying on Twitter APIs and online repositories. Performed data cleaning and feature selection
· Applied different NLP methods (sentiment analysis, retweet analysis, topic modeling) and compared results with the epidemiological and political situation, founding astounding correlations especially with the latent Dirichlet allocation (LDA) model

IT SKILLS

· **Data Analysis**: Python (pandas, numpy, scipy, statsmodels), R, SQL
· **Other Programming Languages**: C#, Java, PHP
· **Tools**: MySQL, GitHub, MS Office, LaTeX

ADDITIONAL INFORMATION

· **Languages**: Italian (Native), English (Fluent), French (Beginner)
· **Interests**: Finance, Reading, Tennis, Cinema