Simone Maria Giancola

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EDUCATION

Université Paris-Saclay, Orsay Mathematics department

Paris, FRA

M2 Mathematics of randomness; probability and statistics

Sep 2024 - Present Milan, ITA

Bocconi University

MS data Science — data science major

Aug 2021 - Apr 2024

• GPA: 29 / 30; final grade: 110 Cum Laude / 110

• Thesis "A roadmap to Message Passing methods for inference on Mixed Generalized Linear Models, with emphasis on Mixed Noiseless Phase Retrieval"; advisor Prof. Carlo Lucibello

Arizona State University

Phoenix, USA

 $Undegraduate\ exchange$

Jan 2021 - May 2021

• GPA 4.17 / 4.00

Bocconi University Milan, ITA

BS economics, management and computer science

Aug 2018 - Jul 2021

- GPA 29.18 / 30 — final grade 110 Cum Laude / 110

EXPERIENCE

Research intern Feb 2024 - May 2024

King Abdullah University of Science and Technology (KAUST)

Jeddah, KSA

Advisor: Prof. Peter Richtárik

• Optimization, conditioned gradient descent methods, machine learning

Research intern

Oct 2023 - Dec 2023

École Normale Supérieure (ENS)

Paris, FRA

• Advisor: Bruno Loureiro

· Neural network theory, high-dimensional data, stochastic gradient descent, gradient flow

Research Intern Jun 2023 - Aug 2023

Institute of Science and Technology Austria (ISTA)

Wien, AUT

• Advisor: Prof. Marco Mondelli

• Statistical to computational gaps, information theory, algorithms, message passing

ISTernship summer programme, ref. num. MPC-2023-01128, financed by ISTA, awarded by the OeAD

Papers

Richtárik, Giancola, Lubczyk, and Yadav. Local Curvature Descent: squeezing more curvature out of standard and Polyak gradient descent. In: NeurIPS OPT24 Workshop, 2024. arXiv: 2405.16574 [math.OC].

SKILLS

Advanced Python, Latex, Sklearn, Numpy, Matplotlib, Scipy; Intermediate Julia, Git, Unix, R, SQL, Matlab, C++, Keras, TensorFlow.

SERVICE

Reviewer: NeurIPS 2024, ICLR 2025.

LANGUAGES

English (proficient); Italian (native); French (basic); Spanish (basic).

Profile & Interests

Aspiring researcher with a background in statistics, computer science, and probability. Passionate about the interplay of rigorous research and insights from physics. In my spare time, I enjoy rugby, motorbike trips, podcasts, and running.