Alessandro Tenderini

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Birth Date: September 15th , 2000
Nationality: Italian

EDUCATION

Barcelona School of Economics, Spain **September 2022 – June 2023**
*Master of Data Science Methodology – **Ranked in the Top 4 of the program** – **GPA 9.03/10***

- Relevant modules: Statistical Modelling and Inference, Data Warehousing and Business Intelligence, Deterministic Models and Optimization, Machine learning, Machine Learning and Causal Inference, Probabilistic Inference in Machine learning, Text Mining and Natural Language Processing, Macroeconomics and Finance: Financial Econometrics, Deep Learning, Reinforcement Learning, Machine Learning for Finance and Blockchain
- Thesis: Non-Linear Dimensionality Reduction for Macroeconomic Forecasting
- Degree awarded by Universitat Pompeu Fabra and Universitat Autonoma de Barcelona

University of California, Berkeley **September 2021 – December 2021**
*Statistics and Economics student – **GPA 3.6/4***

- Relevant modules: Statistical Methods for Data Science, Time Series, International Monetary Policy and R programming

Maastricht University, The Netherlands **September 2019 – June 2022**
*Bachelor of Econometrics and Operations Research – **Graduated Cum Laude** – **GPA 8.3/10***

- Relevant modules: Advanced Algorithms, Econometrics Methods I and II, Econometrics and OR Modelling, Game Theory and Economics, Mathematical Statistics, Operations Research, Optimizations, Programming, Probability Theory, Finance, Microeconomics, Macroeconomics and Analysis I and II
- Thesis: Robust estimation of Time Series Factor Model

Liceo Scientifico “Mamiani”, Roma – Italy **September 2014 – July 2019**
*Scientific Diploma – Italian High School Diploma: **90/100***

Burnaby South Secondary school, CAN – Student Exchange Program **September 2017 – December 2017**

EXPERIENCE

European Central Bank - Financial Research Division, Germany **November 2023 – Present**
Research Assistant trainee in financial research

- As part of a research project, I analysed historical stock returns and exchange rates, focusing on the development of a dynamic semi-parametric model for extreme financial events. This work specifically concentrated on time-varying extreme tail shapes, aiming to enhance risk assessment strategies by forecasting Value-at-Risk and Expected Shortfall
- Developed advanced machine learning models, including Quantile Regression Forests and Dynamic Factor Models with Autoencoders and LSTM networks, to forecast systemic risk representing financial stability, focusing on real GDP growth's downside risk and consumer price inflation's upside risk

BBVA Research - Big Data Unit, Spain **April 2023 – October 2023**
Data science intern

- Analysed over 3 billion BBVA transactions, developing an advanced model to build a real-time, high-definition indicator of Investment in Spain for a project in collaboration with professors from the University of Cambridge, University College London and University of Edinburgh

SKILLS

Statistical Modelling, Time series analysis, Risk management, Financial modelling, Game theory, Operations research, Machine learning, Deep Learning, Optimization algorithm, Quantitative finance, Knowledge of economic concepts, Blockchain and cryptocurrency, Text mining and Natural Language Processing

Programming: Python, R, Microsoft Office, Stata, Java, SQL, NoSQL, Latex, Talend, Tableau, MongoDB

*Languages: English (Fluent, IELTS score: **7.5/9**), Italian (Fluent), German (B2.1)*

SCHOLARSHIP AND AWARDS

Scholarship - Barcelona School of Economics **September 2022**

Awarded with a 50% tuition fee waiver for attending the Data Science Methodology Program at BSE

Beta Gamma Sigma - life membership **since October 2020**

Membership in Beta Gamma Sigma is the highest recognition a business student anywhere in the world can receive in a bachelor's or master's program at a school accredited by AACSB International (top 10% of undergrads)

EXTRACURRICULAR ACTIVITIES

Italian Mathematics Olympiads – National Selection **2012**

- Passed the regional selection in Rome and made it to the national selection at "Bocconi" University, Milan

International Module United Nations **September 2016 – June 2018**

- Joined classes on the functioning of the United Nations Conference and attended the International Model UN Conference in Rome (RIMUN) in March 2018 and the International Model UN Conference in Bucharest (MUNOB) in April 2017