

VALENTINA ZANGIROLAMI

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Education

- PhD in Statistics** Oct 2022 – Ongoing
University of Milano-Bicocca *Milan, Italy*
- Research Interests: Statistical aspects of Reinforcement Learning
- Master's Degree in Statistical and Economics Sciences** Oct 2019 – Jan 2022
University of Milano-Bicocca *Milan, Italy*
- Grade: 110 with honors
 - Thesis title: Recurrent structures of Deep Reinforcement Learning for self-driving cars
- Bachelor's Degree in Statistical and Economics Sciences** Oct 2016 – July 2019
University of Milano-Bicocca *Milan, Italy*
- Thesis title: The mobile telecommunication market: the entry of Iliad
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Experience

- Data Science Analyst** July – Oct 2022
Accenture (Industry: Media & Communications) *Milan, Italy*
- Data Quality
 - Data analysis, feature selection and feature engineering
 - New skills: AWS Storage (S3) and EMR, DBeaver (Apache Hive), PySpark
- Data Engineering Analyst** Jan – June 2022
Accenture (Industry: Banking & Finance - ESG) *Milan, Italy*
- Dashboard with PowerBI
 - PMO activities
 - New skills: Business Model Strategy and Business Process Design
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Teaching Experience

- Tutor of Statistical Learning course** 2nd semester A. year 2023 – 2024
Master's Degree in Artificial Intelligence for Science and Technology *University of Milano-Bicocca, Italy*
- * **Language:** English
- Teaching Assistant of Statistical Modelling course** 1st semester A. year 2023 – 2024
Bachelor's Degree in Artificial Intelligence *University of Milano-Bicocca, Italy*
- * **Language:** English
 - * **Description:**
 - Exercises on Simple Linear Regression Model, Multiple Linear Regression Model and Generalized Linear Model
 - Examples on R
- Tutor of Statistical Learning course** Academic year 2022 – 2023
Master's Degree in Artificial Intelligence for Science and Technology *University of Milano-Bicocca, Italy*
- * **Language:** English
 - * **Description:**
 - A lecture on "An introduction to R language programming"
 - Practical lectures on Data Analysis and linear regression with R
 - Simulation of the final exam providing a summary of the main theoretical statistical learning topics

Other Courses (Extra-curricular - professionalizing courses)

Natural Language Processing Specialization Sept 2022
DeepLearning.AI (Coursera)

* Certification ID: QSY533SPPTAK

AI for Medicine Specialization Sept 2022
DeepLearning.AI (Coursera)

* Certification ID: G2GRMAS7BWA2

Data Engineering and Machine Learning using Spark Aug 2022
IBM (Coursera)

* Certification ID: A9UWPVHNXHEU

Publications

Submitted papers

* **Zangirolami, V.** and Borrotti, M. (2024). *Dealing with uncertainty: balancing exploration and exploitation in deep recurrent reinforcement learning.* [arXiv:2310.08331v2](https://arxiv.org/abs/2310.08331v2)

Research Awards

Stats Under the Stars 6 20-21 June 2023
Italian Statistical Society (SIS) *Ancona, Italy*

* Winner of the 2nd position: Best objective prediction

* **Description:**

- The aim of the challenge was to estimate weights for each financial asset.
- Real-Data was provided by Flow Traders company

Lab Data Challenges: Electricity Load Forecast Challenge May 2021
University of Milano-Bicocca *Milan, Italy*

* Winner of the 1st position: Best prediction

* **Description:**

- The aim of the challenge was to find the best model for long-term predictions
- Real-Data was provided by Repower company

Coding Project

Multi-Agent Deep Recurrent Q-Network | *Python* Dec 2021 – Jan 2022

* Application: self-driving cars

Skills

Programming Languages: R (Advanced), Python (Intermediate), SQL (Intermediate), Stata (Intermediate), SAS (Beginner), C/C++ (Beginner)

Markup Languages: Latex (Intermediate), HTML (Beginner)

Data Visualization (Software): PowerBI, Tableau

Other statistical software: Knime, Gretl

Developer Tools: Jupyter Notebooks, Git, Amazon AWS (S3 and EMR), IBM Cloud (Watson Machine Learning)

OS: Windows, MacOS, Linux (Beginner)

Python Packages: OpenCV, Pandas, Tensorflow, Seaborn, Matplotlib, OpenAI Gym, Numpy, ScikitLearn, Keras, PySpark

Microsoft Office: Word, Excel, Power Point, Access

Languages: Italian (Native), English

Le dichiarazioni rese nel presente curriculum sono da ritenersi rilasciate ai sensi degli artt. 46 e 47 del D.P.R. 445/2000.

Autorizzo la pubblicazione ai sensi del D.Lgs. n. 33/2013 “Riordino della disciplina riguardante gli obblighi di pubblicità, trasparenza e ‘diffusione di informazioni da parte delle pubbliche amministrazioni” e acconsento all’utilizzo delle informazioni ivi contenute ai sensi del D.L. n. 196/2003 “Codice in materia di protezione dei dati personali”.

February, 2024

Valentina Zangirolami