Andrea Simonetti

☎ • ✉ andrea.simonetti01@unipa.it

Education

University of Palermo	**Palermo**
Ph. D. at Department of Economics, Business and Statistics	*Nov. 2019 – 2023*
University of Turin	**Turin**
M. Sc. in Stochastics and Data Science	*Dec. 2015 – Apr. 2019*
Final Mark: 105/110	
University of Turin	**Turin**
B. Sc. in Mathematics for Finance and Insurance	*Sept. 2012 – Dec. 2015*
Final Mark: 104/110	
Liceo Scientifico S.Cannizzaro	**Palermo**
High school	*Sept. 2007 – July 2012*
Final Mark: 87/100	

Ph. D.

Research Area: *Mathematical and quantitative methods*

Research Interest: *Big data analytics, Network analysis*

Supervisor: Michele Tumminello

Advisor: Andrea Consiglio

Projects: Analysis of words co-occurrences; Analysis of discousure text on Accounting; Detection of over and under expression on text.

M.Sc. Thesis

Title: *Twitter Dataset of Chilean news media agencies: Topic extraction and Text Mining*

Supervisor: Giancarlo Ruffo

Co-Supervisor: Raffaele Argiento

Abstract: Text mining of Chilean Twitter dataset. Text cleaning processes with Natural Language Processing techniques were applied. Then several topic extraction techniques, as clustering algorithm and topic modeling methods, were used. The methods were compared and evaluated with different measures proposed in literature.

B.Sc. Thesis

Title: *Some Non Linear extensions of CAPM*

Supervisor: Federico Polito

Abstract: Description of the CAPM, an economic equilibrium model of financial market. Some extension were presented with particular focus on *non-linear* models. The math of the models and some variations were proposed.

Seminars

Lake Como School of Advanced studies

From Networks to Neural Networks in Finance — *Summer 2021*

Summer School

University of Turin — **Turin**

Dynamical processes in complex networks — *Spring 2017*

Lecturer: Alessandro Flammini (University of Indiana, USA)

Course: Complex Network

University of Turin — **Turin**

Spectral theory for times series and asymptotics — *Spring 2017*

Lecturer: Yosef Rinott (Hebrew University of Jerusalem, Israel)

Course: Statistics for Stochastic Processes

University of Turin — **Turino**

Computational methods for Bayesian nonparametrics — *Fall 2017*

Lecturer: Jim Griffin (University of Kent, UK)

Course: Bayesian statistics

University of Turin — **Turin**

Lévy Processes — *Spring 2016*

Lecturer: Andreas E. Kyprianou (University of Bath, UK)

Course: Stochastic Modelling for Stochastic processes

Work Experience

Waterway Recovery Group — **Hampshire, United Kingdom**

Volunteering, Canal camp Basingstoke — *July 2013*

National co-ordinating body for voluntary labour on the inland waterways of the United kingdom

Blue BI — **Turin, Italia**

Junior Consultant — *July-October 2019*

Business Intelligence & Analytics

Progetto Lauree-Scientifiche — **Palermo, Italia**

Probability Course — *November 2020*

Lectures on calculus of probability for High School students

Progetto Lauree-Scientifiche — **Palermo, Italia**

Probability Course — *April 2021*

Lectures on calculus of probability for High School students

Languages

Language	Writing Level	Speaking Level
English	B2	B2
French	A2	A2

Computer Skills

Basic: SAS, Gephi, C++

Intermediate: SQL, Microsoft Excel, Cytoscape

Advance: LaTeX, R, Python

Personal Interests

Sports: football, swimming, skiing, running

Interests: cinema, chess, traveling, history, art

Awards

Football   **Sicily Division, Italy**
Winner of Promozione Championship   *2014/2015*
Team: Palermitana Calcio FC
Chess   **Palermo, Italy**
Winner of Interschool Championship   *2010*