

Paolo D'Elia

Via Paolo VI, 41
25,032 Chiari (BS)
(+39) 333 50 40 317
paolo.delia99@gmail.com

EXPERIENCE

Università degli Studi di Milano-Bicocca, Milan — *Research Intern*

MARCH 2022 - JUNE 2022

During my internship at my university, I've worked in collaboration with the MIND (Models in decision making and data analysis) research lab on my Bachelor Thesis project: "Option pricing via Hyperparameter optimization of Deep Learning".

Datasinc, Brescia — *Software developer intern*

JULY 2020 - DECEMBER 2020

At Datasinc I worked on the "venom" project, which is a portal for obtaining information on real estate auctions, real estate procedures, and everything related to the world of judicial auctions. I've worked both on the front end of the application and the backend.

Hallo Hostel, Aarush(DK) — *Volunteer*

JULY 2019 - AUGUST 2019

Volunteer experience in Århus (Denmark) at Dan Hostel, where I mainly cleaned the rooms, did maintenance tasks, and created a welcoming atmosphere for the guests.

EDUCATION

Bachelor's degree in Computer Science, Università degli Studi Milano-Bicocca

OCTOBER 2019 - JULY 2022

PROJECTS

[Italian Electric Market Data](#)

I made available the data on the Italian electricity market on Kaggle so that anyone can use it to look at the facts and formulate a solution to the electricity problem.

[Options Pricing via Hyperparameters Optimization of Deep Learning](#)

My Bachelor Thesis project focused on solving a typical problem of mathematical finance with a data-driven approach: the pricing of financial options with the use of the most powerful function approximator, a Neural Network.

SKILLS

Programming languages:
Python, C++, Java

Tools: Git, SQL, Jupyter Notebook

Libraries: Numpy, Pandas, Matplotlib, scikit-learn, PyTorch

LANGUAGES

Italian - mother-tongue

English - C1 (CAE)