# 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

• Supervisor: Matteo Borrotti

#### Master's Degree in Statistical and Economics Sciences

Oct 2019 - Jan 2022

University of Milano-Bicocca

Milan, Italy

• Thesis title: Recurrent structures of Deep Reinforcement Learning for self-driving cars

• Supervisor: Matteo Borrotti, Co-supervisor: Antonio Candelieri

· Grade: 110 with honors

# **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

· Supervisor: Christian Garavaglia

#### Experience

#### **Data Science Analyst**

July - Oct 2022

Accenture (Industry: Media & Communications - Telco)

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

**Teaching Experience** 

**Tutor** June 2024 - July 2024

Scientific-degree plan (PLS)

University of Milano-Bicocca, Italy

- \* Language: Italian
- \* Description:
  - · Preparation of materials for lab activities
  - · Lab activities

# **Tutor of Statistical Learning course**

Academic year 2023 - 2024

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 and tidyverse"
  - Introduction to R-project with GitHub. Example of final project: data analysis and statistical learning models for churn prediction
  - Simulation of the final exam providing a summary of the main theoretical statistical learning topics

**Tutor** 

Feb 2024 - May 2024

Scientific-degree plan (PLS)

University of Milano-Bicocca, Italy

- \* Language: Italian
- \* Description:
  - · Preparation of materials for lab activities
  - · Support in student activities

# **Adjunct Lecturer of Statistical Modelling course**

Academic year 2023 – 2024 University of Milano-Bicocca, Italy

Bachelor's Degree in Artificial Intelligence

\* 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**

# Refereed journals

• **Zangirolami, V.** and Borrotti, M. (2024) *Dealing with uncertainty: balancing exploration and exploitation in deep recurrent reinforcement learning.* Knowledge-Based Systems, 293.

#### Research Awards

#### **Data Research Camp**

# The Data Research Camp

15-18 July 2024

Department of Statistics, Computer Science, Applications of the University of Florence

Florence, Italy

- \* Selected participant for workshop
- \* Travel award (accomodation)

#### **Data competition**

#### 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

(Beginner), 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