PERSONAL INFORMATION Mila Andreani

www.linkedin.com/in/mila-andreani

EDUCATION AND TRAINING

11/2020-present   **PhD Student in Data Science**

Joint PhD programme Scuola Superiore Sant'Anna, Scuola Normale Superiore, Università di Pisa, CNR

09/2020-10/2020   **Trainee at European Central Bank**

Directorate General Information Systems (DG/IS), European Central Bank, Frankfurt

STAR project: The STAR (Stress Tests Accounts Reporting) is an IT system aimed at supporting Stress Test exercises and credit file reviews conducted by European supervisors.

12/2019-09/2020   **Research Scholarship**

Department of Management, Faculty of Economics, Sapienza University of Rome

Research funded by the Italian Ministry of Education, University and Research (MIUR). The research is part of the project "An Italian platform for impact finance: financial models for social inclusion and sustainable welfare" (SIF16_00055).

2018–2020   **Honor Student at Sapienza School for Advanced Studies (SSAS)**

Sapienza University of Rome

The Sapienza School for Advanced Studies (SSAS) is an excellence programme offering students enrolled in a standard Sapienza course complementary high-qualification programmes, which integrate the standard Sapienza programme with advanced disciplinary and interdisciplinary courses and activities.

Academic Area: Economics, Law, Social and Political Sciences
Memeber of Rete Italiana degli Allievi delle Scuole di Studi Superiori Universitarie (Network of Italian University Excellence Schools students)
Attended Courses:
• Introduction to Machine Learning
• Introduction to Python Programming Language
• Algorithms in Sciences and Technologies

2018-2020   **MSc in Finance and Insurance (LM-16)**

Major in Finance, Faculty of Economics, Sapienza University of Rome

110/110 cum laude, GPA: 29.3/30
Thesis: "Dynamic Quantile Regression Forest" (Supervisor: Prof. Lea Petrella. Co-Advisor: Prof. Brunero Liseo, defended 17/07/2020)

09/2019-12/2019   **Erasmus Student**

Maastricht University School of Business and Economics, Maastricht, Netherlands
Attended Courses:
• Stochastic Processes
• Business Analysis
• Accounting for Financial Markets

2015-2018
Best 2018 Graduate Student

BSc in Business Administration (L-18)

Faculty of Economics, Sapienza University of Rome

110/110 cum laude, GPA: 29/30
Thesis: "The early-retirement tool in Italy: between financial sustainability and flexibility" (Supervisor: Prof. Anna Attias, defended 17/10/2018)

PREVIOUS TUTORING EXPERIENCE

09/2022

Tutor pre-course Advanced Statistics

University of Pisa

20 hours pre-course addressed to international students who are planning to enroll in a degree programme taught in English at the University of Pisa

WORK EXPERIENCE

06/2017–09/2017

Treasury Employee

Zoomarine SPA, Rome

06/2016–09/2016

Sales Assistant

Zoomarine SPA, Rome

AWARDS

2021

Excellent graduate for the academic year 2019/2020

"La Sapienza" University

2019

Best 2018 Graduate Student in Business Administration bachelor's

Italian State Mint and Polygraphic Institute and "La Sapienza" Faculty of Economics

SCHOLARSHIPS

2018

Student Collaboration Scholarship at the Erasmus Office

Faculty of Economics, Sapienza University of Rome

PUBLICATIONS

2022

Quantile Regression Forest for Value-at-Risk Forecasting Via Mixed-Frequency Data

M. Andreani, Candila, V., and Petrella, L., *Quantile Regression Forest for Value-at-Risk Forecasting Via Mixed-Frequency Data, Mathematical and Statistical Methods for Actuarial Sciences and Finance. Springer, Cham, 2022.*

2021

Multivariate Analysis of Energy Commodities during the COVID-19 Pandemic: Evidence from a Mixed-Frequency Approach

M. Andreani, Candila, V., Morelli, G., and Petrella, L., *Multivariate Analysis of Energy Commodities during the COVID-19 Pandemic: Evidence from a Mixed-Frequency Approach, Risks, vol. 9, p. 144, 2021.*

2020 Dynamic Quantile Regression Forest

Andreani, M., Petrella, L. (2020) *Dynamic Quantile Regression Forest, Book of Short Papers - Proceedings of the Italian Statistical Society Meeting 2020.*

PERSONAL SKILLS

Mother tongue — Italian

Other languages

UNDERSTANDING		SPEAKING		WRITING
Listening	Reading	Spoken interaction	Spoken production	
C1	C1	C1	C1	C1
CAE Cambridge Assessment English C1: overall score 195/199				

English

Levels: A1 and A2: Basic user – B1 and B2: Independent user – C1 and C2: Proficient user
Common European Framework of Reference for Languages

ADDITIONAL INFORMATION
Research Projects

2019 Financial Time Series Forecasting with LSTM and Feed-Forward Neural Networks. Implementation in R with Keras

Individual Research Project, Sapienza School for Advanced Studies (Supervisor: Prof. Brunero Liseo)

2019 Regression with Random Forests

Group Project, Maastricht School of Business and Economics

2019 Financial Analysis of Tesla Inc.

Group Project, Maastricht School of Business and Economics

2019 VaR and Expected Shortfall one-step ahead and multi-step ahead forecast with GARCH and FIGARCH models

Group Project, Course: Time Series Analysis (Prof. Lea Petrella), Faculty of Economics, Sapienza University of Rome

2019 Homo Faber Ipsius (S)fortunae: remedies against misinformation and fake news

Interdisciplinary Group Project, Sapienza School for Advanced Studies

2018 Bond price estimation with Convexity

Group Project, Course: Economics of Financial Markets, Faculty of Economics, Sapienza University of Rome

Communication skills
– Team work
– Intercultural skills

Organisational / managerial skills
– Strong analytical and quantitative skills
– Leadership skills
– Critical Thinking

Computer skills
– Operating Systems: Windows, macOS
– Text Editor: Microsof Office Suite, LaTeX
– Programming Languages: R, basic Python

Driving licence — B