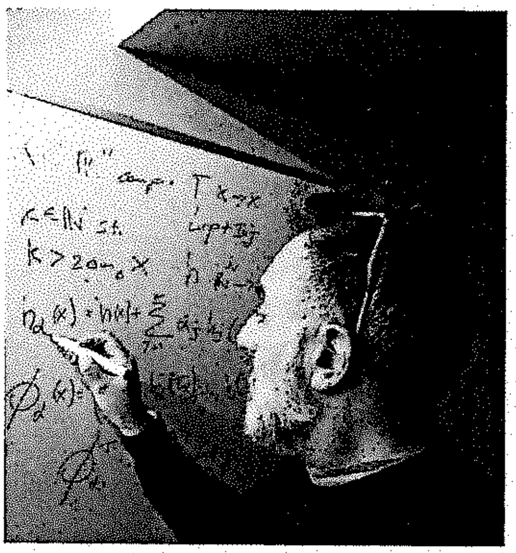
Curriculum Vitae et Studiorum

Maurizio Morini

Home Address: Via Patroclo 15, Milan, Italy
Office Address: Via Massaua 4, Milan, Italy

Tel. Office: +39 02 4344 4629
Tel. Mobile: +39 348 6000 720

E-mail:
Personal: morinmau@gmail.com
Office: maurizio.morini@alettibank.it



General Profile

- Twenty years professional experience in the field of financial modelling, with main focus on algorithmic and systematic trading, quantitative strategies development, risk management and hedging of complex derivatives products, both on trading floors and at hedge fund boutiques.
- Strong and effective commitment to fulfill company's strategic goals, with direct reporting to top management.
- Optimal blend of top-level scientific PhD background, implementation of concrete technological solutions, team working and endless motivation.

Professional Work Experiences

Present
2019

BANCA ALETTI, Milan, Italy

Role: Senior Financial Data Scientist

Development and maintenance of full battery of Asset Allocation Models for portfolio construction and management
Development and production set up of machine learning solutions to bank products origination under MIFID II regulation (product testing, Value for Money, scoring, products' equivalence, Target Market).

2011
2019

BANCA AKROS, Milan, Italy

Role: Quantitative Trader and Machine Learning Developer

Development, set up and maintenance of quantitative trading systems based on machine and reinforcement learning paradigm, on futures/vol futures/options.
Management and hedging exotic derivatives book on equity indexes.

2009
2011

KBC FINANCIAL PRODUCTS, London-Brussels

Role: Quantitative Trader and Machine Learning Developer

Quantitative management of Convertible/ABS/High Yield bank books, through prototyping and development of asset allocation and clustering models for above asset classes.

2002
2009

D.E. SHAW & CO, London

Role: Senior Data Scientist

Research and development of trading and portfolio allocation strategies based on financial machine learning and computational chaos theory. Set up of stress and backtest platforms for all company quantitative investment lines, multi-level meta-labelling classifiers. Development of new techniques of data augmentation in imbalanced categories credit datasets.

1999
2002

CREDIT AGRICOLE LAZARD FP, London

Role: Equity Derivatives Trader and Structurer

Niche specialisation in equity derivatives transactions for large corporates:

- Developing valuation and trading models for stake holdings building and stake holdings disposal;
- Block trades with optionality features;
- Equity derivatives evaluation and hedging in context of high underlying illiquidity.

Education

1998
1999

MASTER IN SCIENCE (MsC) in Financial Econometrics
University of London, Queen Mary & Westfield College

Main research area: non linear signal processing applied to trading

1995
1998

DOCTORATE in Mathematical and Computational Finance
University of Bergamo, Italy
(Italian Title: "Metodi Computazionali per le Previsioni e le Decisioni Economiche e Finanziarie', XI Ciclo)

Fellowship research activity at University of Kent (UK), University of Hong Kong, London School of Economics (UK), advisor **Prof. Howell Tong** (Guy Medal Silver year 2007)

Main research areas: non linear dynamics, computational chaos theory, state space reconstruction, fractional differencing, bayesian learning

1991
1995

BACHELOR DEGREE in Quantitative Economics & Finance
University of Pavia, Pavia, Italy
Graduation mark: with honors

Main research area: volatility modelling applied to trading and asset allocation

Language skills

ITALIAN: Mother tongue
ENGLISH: Fluent, spoken and written
FRENCH: Average, spoken and written
SPANISH: Basic, spoken and written

Developing skills

Python (advanced level)
Microsoft **Visual C++** (intermediate level)
Matworks **Matlab** & Simulink (advanced level)
Microsoft **Java** (intermediate level)
R (average level)
Visual Basic for Application (semi-professional level)
Objective C (Mac platform, semi-professional level)

Other activities

- CEO and co-founder of **OMLA**™ (Oltrepò Machine Learning Academy), start up providing AI and machine learning solutions and knowledge to the agronomy field in Italy. Majority stake has been acquired by Pixofarm in september 2022 with a private deal.
- Teaching at **AIPB** (Associazione Italiana Private Banking) Master Course on **Financial Data Science** (since 2021): https://master.aipb.it/docente/dott-maurizio-morini/
- Teaching part-time courses in Quantitative Trading for Pisa University in University Master in Quantitative Finance.
- Co-founder of **'Summer Camp on Financial Machine Learning'**, held in Pavia with University of Pavia Physics Department sponsorship (since 2022)

Extracurricular interests

Trekking, motorcycling
Passionate of Astronomy, Astrodynamics, Physic of the Solar System and Engineering of space flights
Embedded systems programming
Cubesat® engineer