Maurizio Morini

Academic and Research Profile

Quantitative finance professional and educator with a PhD in Mathematical and Computational Finance and more than two decades of experience at the intersection of financial modelling, machine learning, quantitative trading, portfolio construction and derivatives. Research interests span financial machine learning, asset allocation, nonlinear time-series methods, computational chaos, state-space reconstruction, Bayesian learning. Current academic activity focuses on the application of machine learning and quantitative methods to asset management and financial decision-making.

Academic Appointments and Teaching

University of Bologna | *Italy* | **2026 - present**
Adjunct Professor, Department of Quantitative Finance

- Course: Machine Learning for Asset Management.

University of Bologna | Italy
Lecturer, Intensive Program in Financial Machine Learning

AIPB - Associazione Italiana Private Banking | *Italy* | **2021 - 2023**
Lecturer, Master Course in Financial Data Science

- Teaching financial data science and financial machine learning topics.

University of Pavia - Department of Physics | *Italy* | **2022**
Co-founder, Summer Camp on Financial Machine Learning

- Academic/professional initiative sponsored by the Department of Physics of the University of Pavia.

Research Interests

- Financial machine learning and artificial intelligence for trading and asset management
- Portfolio construction, asset allocation and quantitative investment strategies
- Nonlinear dynamics, computational chaos theory and state-space reconstruction
- Volatility modelling, time-series analysis and fractional differencing
- Bayesian learning and synthetic for financial datasets

Professional Experience

Banca Aletti | *Milan, Italy* | **2019 - present**
Senior Financial Data Scientist

- Development and maintenance of asset allocation models for portfolio construction and management via machine/deep/reinforcement learning
- Development and production deployment of machine learning solutions supporting bank product origination under MiFID II, including product testing, Value for Money, scoring, equivalence and Target Market analysis.

Banca Akros | *Milan, Italy* | **2011 - 2019**
Quantitative Trader and Machine Learning Developer

- Development and maintenance of quantitative trading systems based on machine learning and reinforcement learning for futures, volatility futures and options.
- Quantitative management and hedging of exotic equity-index derivatives.

KBC Financial Products | *London / Brussels* | **2009 - 2011**
Quantitative Trader and Machine Learning Developer

- Development of asset allocation and clustering models for Convertible, ABS and High Yield portfolios.

D. E. Shaw & Co. | *London, UK* | **2002 - 2009**

Senior Data Scientist

- Research and development of trading and portfolio allocation strategies based on financial machine learning and computational chaos theory.
- Development of stress-testing and backtesting platforms and multi-level meta-labelling classifiers.
- Development of data-augmentation techniques for imbalanced credit datasets.

Credit Agricole Lazard FP | *London, UK* | **1999 - 2002**

Equity Derivatives Trader and Structurer

- Valuation, trading and hedging of equity derivatives, including transactions involving large and illiquid underlying positions and block trades with optionality features.

Education

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 the University of Kent, University of Hong Kong and London School of Economics; advisor Prof. Howell Tong.

1998 - 1999 **Master of Science (MSc) in Financial Econometrics**

University of London, Queen Mary & Westfield College

Main research area: nonlinear signal processing applied to trading.

1991 - 1995 **Bachelor Degree in Quantitative Economics & Finance**

University of Pavia, Italy

Graduated with honours. Main research area: volatility modelling applied to trading and asset allocation.

Entrepreneurial and Professional Academic Activities

- CEO and co-founder of OMLA™ (Oltrepò Machine Learning Academy), an initiative providing AI and machine learning solutions and knowledge in the agronomy sector in Italy. Majority stake acquired by Pixofarm in September 2022 through a private transaction.
- Co-founder of the Summer Camp on Financial Machine Learning, held in Pavia with sponsorship from the University of Pavia Department of Physics (since 2022).

Coding Skills

Python (advanced) | **Matlab & Simulink** (advanced) | **C++** (intermediate) | **Java** (intermediate) | **R** (working knowledge) | **VBA** (semi-professional)

Languages

Italian (native) | English (fluent, spoken and written) | French (intermediate) | Spanish (basic)