

Work Address:

Office 4S813, Lab. J.A. Dieudonné
Campus Valrose, 06108 Nice Cedex 02, France
Email: Marco.CORNELI@unice.fr

Date of birth: 30 January 1985
Nationality: Italian
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Professional Experience

- Oct. 2017 – to date Post-doctoral researcher in Statistics and Data Science – Teaching assistant
University Côte d’Azur, Nice, France.
- Oct. 2014 – Sep. 2017 PhD in Applied Mathematics and Statistics - Teaching assistant
University of Paris 1 Panthéon-Sorbonne.
- Apr. 2014 – Sep. 2014 *Internship:* ENGIE (ex. GDF-SUEZ) , department CEEME-MEMO: Statistical
models for weather forecasts and simulations.
- Apr. 2013 – Oct. 2013 *Internship:* Institut Europlace de Finance (EIP) – FiME Laboraroty– University
of Paris Dauphine, EDF R&D, CREST, École Polytechnique: Pricing Swing
options, PDE approach.

Core Competencies

Technical skills and research interests

Statistical Learning, Clustering, Econometrics (ARMA models, Arch, Garch,
HMM, Mixture Models), Machine Learning, Network Analysis.

Informatics

Coding: C/C++, R, Matlab, VBA.
Office: Latex, Word, Excel, OpenOffice.

Languages

Italian (mother tongue), French (fluent), English (fluent).

Education

- Oct. 2014 – Sep. 2017 *PhD in Applied Mathematics and Statistics*
University of Paris 1 Panthéon-Sorbonne
- Sep. 2013 – Jun. 2014 *Master Modélisation Aléatoire M2MO (ex DEA Laure Elie)*
University Paris 7 – Denis Diderot
- Dec. 2012 *Laurea Magistrale in Finance (Master Degree, M1+M2)*
University of Siena (Italy)

Organization

LJAD seminar series (Statistics and Probability team, co-organiser).
PhD students seminar series at SAMM, PhD students representative in the team direction committee.

Hobbies and other competencies

I love diving, classical and jazz music.
Graduated in clarinet 2004, National Conservatory of Florence.