Edoardo Vittori, PhD

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Professional Experience

2022 - PRESENT | Intesa Sanpaolo IMICIB, Milan - **Vice President, AI Investments**
- Conducting R&D of systematic short-term macro trading strategies
- Researching systematic cross asset investiment strategies with Epsilon SGR
- Participating in academic machine learning research with Politecnico di Milano

2018 - 2022 | Intesa Sanpaolo IMICIB, Milan - **Associate, XVA Management**
- Started the Bank's first systematic quant trading team
- Job rotation 2020 - Epsilon SGR Asset Management: quantitative investing
- Job rotation 2019 - Banca IMI Investment Bank: credit flow trading

2016 - 2018 | Banca IMI, Milan - **Analyst, XVA Management**
- Trading of IRS, FX spot, equity futures and options, fixed income futures, CDS indexes
- Pricing the credit risk of derivatives and hedging the resulting hybrid portfolio
- Working closely with sales, trading, structuring and risk teams to create deals for corporate clients

SUMMER 2015 | AMS (Alpha Magnetic Spectrometer), CERN, Geneva - **Intern**
- Analyzed data from AMS under the supervision of Nobel prize Samuel C. Ting
- Coordinated with NASA to monitor experiments and subsystems on the International Space Station

Education

2018 - 2022 | Politecnico di Milano - **Ph.D. in Reinforcement Learning**
- Focus on risk averse reinforcement learning, online planning, bandits, online convex optimization
- Application to systematic trading, market making, hedging, portfolio optimization, optimal execution

2017 - 2018 | SDA Bocconi, Milan - **Executive Master in Finance**
- Specialized in advanced financial topics with a focus on banking transformation and leadership

2012 - 2016 | Imperial College London - **Master of Science in Mathematics,** First
- Nominated Secretary of the Erasmus Society and External Relations Officer of the Italian Society
- Selected for Microfinance Tanzania, Mash Foundation - Volunteer: advising local businesses

2014 - 2015 | EPFL, Lausanne, Switzerland - **Exchange year, Swiss-European Mobility Program**
- Engaged in Harvard World MUN (Model United Nations) debate, Seoul

Recent Publications

- CVA Hedging with Reinforcement Learning. *ICAIF*, 2023
- Dealer markets: a reinforcement learning mean field game approach. *North American Journal of Economics and Finance*, 2023
- Dark-Pool Smart Order Routing: a Combinatorial Multi-armed Bandit Approach. *ICAIF*, 2022
- Addressing Non-Stationarity in FX Trading with Online Model Selection of Offline RL Experts. *ICAIF*, 2022
- MCTS for Trading and Hedging. *ICAIF*, 2021
- Learning FX Trading Strategies with FQI and Persistent Actions. *ICAIF*, 2021
- Conservative Online Convex Optimization. *ECML*, 2021
- Dealing with Transaction Costs in Portfolio Optimization: OGDM. *ICAIF*, 2020
- Option Hedging with Risk Averse Reinforcement Learning. *ICAIF*, 2020
- Risk-Averse Trust Region Optimization for Reward-Volatility Reduction. *IJCAI*, 2020

Further details can be found at the following link: https://edoardo-v.github.io/publications.

Languages

Bilingual in ITALIAN and ENGLISH   Fluent in FRENCH

Programming Skills

Advanced PYTHON   Intermediate VBA, MATLAB, R, SQL

Involvement and Upskilling

SUMMER 2021 DeepTech Entrepreneurship School | Milan, Italy
SUMMER 2020 Deep Learning Reinforcement Learning Summer School | Montreal, Canada
SUMMER 2015 Alpbach Astrophysics Summer School | Alpbach, Austria

Interests

Competitive swimming, kitesurfing, windsurfing, snowboarding