

# ALESSANDRO FACCHIN

alessandro.facchin@outlook.com

(+39) 348 6488652

alefacchin.com

## WORK EXPERIENCES

---

### **Credimi S.p.A.**

Oct. 2022 - Today

*Head of Data*

- Overseeing Credimi's Data Team: 3 FTEs in charge of antifraud, credit scoring, pricing, data platform and quant risk;
- Joint responsibilities of a product manager and an engineering manager: delivery, tech lead and people management;
- Leader of a cross-functional team for the setup of a new Customer Data Platform, including the CMO and Head of Frontend;
- In charge of the integration of PDS2 data (invoices and bank transactions) into Credimi's workflows (credit scoring antifraud);
- Owner of Credimi's data lakehouse (Dremio) importing from various databases, Salesforce, our Kafka topics and structured docs.

### **Credimi S.p.A.**

Jan. 2022 - Oct. 2022

*Data Team, Machine Learning Engineer*

- Ownership of Credimi's credit scoring model, pricing model and quant risk monitoring;
- Design and implementation of the company's first data-driven credit scoring algorithm, using Dagster and Tensorflow;
- Design and development of a backtesting platform using internal default data and scraped public data (rejected companies);
- Automated Markov matrix analysis to monitor trends and extrapolate future scenarios given observed default and recovery rates;
- Introduction of a data orchestration tool (Dagster) and a data quality tool (Great Expectations) to manage the team's assets.

### **Prometheus Technologies Inc.**

Aug. 2020 - Today

*Ethos and Portfolio Management, Investment Director*

- Fintech startup based in California, aimed at democratizing personalised asset-management;
- Creation of a systematic platform to extract customers' values and generate portfolios based on those (direct indexing);
- Design and implementation of cloud solutions (Google Cloud Platform) involving Kubernetes, Kafka and mobile integration;
- Remote management of a diverse team of investment professionals and developers during the COVID pandemic;
- Design and management of an event-driven portfolio management system supporting fractional assets and automated execution.

### **Aberdeen Standard Investments**

Aug. 2018 - Aug. 2020

*Investment Innovation, Investment Analyst*

- Scenario stress-tests, dimensionality analysis and risk hedging on multi-asset portfolios worth £200bn;
- Data pipeline and automated execution for a suite of macro systematic machine-learning funds;
- Design of retail and institutional multi-asset funds with market-leading financial performances and enhanced ESG properties;
- Automated daily ESG screening on several equity and credit indices, a previously error-prone and labor intensive task;
- Maintenance of an ecosystem of microservices within a Microsoft Azure cloud environment.

### **Aberdeen Standard Investments**

June 2018 - Aug. 2018

*Investment Innovation, Intern*

- Monte-Carlo simulations on macro strategies, entropy-based portfolio diversification, multi-asset risk hedging;

### **Credimi**

Feb. 2018 - May 2018

*Lending Team, Intern*

- Design and development of Credimi's Accounting Rating, estimating one year probability of default with ensembles of trees;
- Systematic financial, anti-fraud and anti-money laundering analysis on small and medium enterprises.

### **MIP Politecnico di Milano**

Jan. 2017 - July 2017

*ERP Project, Intern*

- Business analyst in the cross-functional project team in charge of implementing SAP S/4 HANA.

## EDUCATION

---

### University of Edinburgh

Sept. 2019 - Aug. 2021

*Master of Science with Distinction, Artificial Intelligence*

*GPA: 81*

- Fully sponsored, obtained while working full time at Aberdeen Standard Investments and Prometheus;
- Thesis on latent variables in neural activity (89/100), was described by moderator as “one of the best [they] ever read”;
- AI core topics: Deep Learning, Pattern Recognition, Reinforcement Learning, Autonomous Agents;
- Complementary topics: Computational Cognitive Neuroscience, Neural Computation, Genetic and Evolutionary Algorithms.

### Tsinghua University

Sept. 2017 - Feb. 2018

*Exchange Student, Economics & Management*

*GPA: 3.9/4*

- Team leader in four projects with international teams, touching different aspects of finance, management and operations.

### Politecnico di Milano

Sept. 2015 - July 2018

*Bachelor of Science, Management Engineering*

*110 cum laude/110*

- Awarded with the scholarship *Best Freshmen of Academic Year 2015/2016*;
- Topics: Supply Chain Management, Manufacturing, Business Management, Project Management, IT Management.

## CERTIFICATIONS

---

### Create and Manage Cloud Resources

Sept. 2021

*Google Cloud and Wikilabs*

### Deploying with Netlify and Heroku

Aug. 2021

*Codecademy*

### Investment Management Certification

Apr. 2019

*CFA Institute UK*

## LANGUAGES

---

### Italian

Native proficiency

### English

Full professional proficiency (C2)

### Spanish

Elementary proficiency (B1)

## TECHNICAL STRENGTHS

---

### Strong

Python, TensorFlow, GCP, AWS, SQL, Kubernetes, Dremio, Dagster, REST, GraphQL

### Intermediate

Kafka, PyTorch, MS Office, Neo4j, InfluxDB, Matlab, Redis, Great Expectations

### Basic

C#, TypeScript, CSS, R, Scala, Backstage, Terraform