Andrea Landini

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Profile

Student at Universität Liechtenstein currently pursuing an M.Sc. in Finance after earning a B.Sc. in Economics and Finance from Bocconi University. Experienced in audit and assurance within banking and capital markets at Deloitte. Passionate about tackling complex problems with analytical rigor, consistently turning theoretical knowledge into practice through personal and academic projects.

Experience

•**Deloitte** — *Sept. 2023 - March 2024*
Intern, Financial Services Industry, Audit & Assurance Division — Milan, Italy

- **Financial Auditing**: Conducted meticulous financial audits to ensure accuracy to IAS/IFRS standards; evaluated internal control reliability, fraud risk, and historical misstatements to establish performance materiality.
- **Derivative Valuation**: Conducted aspects of hedge accounting under IFRS 9, including tests of details using a sampling approach for hedging relationships designated as cash flow hedges, fair value hedges, and hedges of a net investment.
- **Risk Assessment**: Testing both control reliance and ABCOTDs, with a focus on Banking & Capital Markets and Investment Managements, i.e. variability in the pricing/rate structure; changes in the composition of underlying portfolio

Education

•**Master in Finance** — *Sept. 2024 - Jan. 2027*
M.Sc. Universität Liechtenstein — Vaduz, FL

- **Quantitative Methods**: Stochastic pricing models (Black-Scholes, Heston), dependency modeling with copulas, risk metrics (VaR, Expected Shortfall), volatility modeling (GARCH), Monte Carlo simulation, factor modeling.
- **Corporate Finance**: Financial statement analysis, budgeting and forecasting, cost allocation methods, performance measurement, capital budgeting and investment appraisal (NPV, IRR).

•**Bachelor in Economics and Finance** — *Sept. 2020 - June 2024*
B.Sc. Bocconi University — Milan, Italy

- **Stochastic Processes**: Black-Scholes model, Ornstein-Uhlenbeck/Hull-White model, Conditional expectations in L^1 and L^2 spaces, Martingales, Brownian motion, Lévy processes, Poisson random measures.
- **Accounting & Financial Analysis**: Financial and managerial accounting, consolidation under IFRS, cash flow analysis, working capital management, and treasury operations including FX hedging and liquidity planning.

Personal Projects

•**Binary Options Mispricing: Entropy-Based Machine Learning and Optimal Stopping**
Python, git, Jupyter Notebook

- Developed a trading strategy using XGBoost and TCNs to detect binary options mispricing for entry signals and implemented an optimal stopping algorithm to automate exit decisions, `https://andrealandini.info`

•**Neural Network-Based Parameter Estimation for Jump-Diffusion Model**
Python, C++, R, Jupyter Notebook

- Introduced a neural network framework for estimating parameters in jump-diffusion models, refining drift, volatility, and jump characteristics using OHLC data to capture market trends and jumps effectively,
available at `https://andrealandini.info`

Technical Skills and Interests

Languages: Italian, English, German
Programming Languages/Tools: Python, C/C++, R, LaTeX, git, PowerBI, Bloomberg, Refinitiv
Availability: Immediate.