Andrea Landini

Nov 01, 2001
male
currently located in Vaduz, FL

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Experience

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

- **Financial Auditing**: Conducted meticulous financial audits to ensure accuracy, compliance, and adherence 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 - Jun 2026*
M.Sc. Universität Liechtenstein, Vaduz

- **Empirical Asset Pricing**: Exploring modeling on equlibrium and arbitrage: Comparative Statics of Optimal Portfolios, State Prices and Risk-Neutral Probabilities, Arbitrage and Positive Pricing. Focused on Fama-Macbeth regressions, CRSP sample, momentum, reversal, skewness.
- **Machine Learning**: Optimizing for training Deep Models with Parameter Initialiaiton Strategies and Algorithms with ADaptive Learning Rates. Modeling with Convolution and Pooling as an Infinitely Strong Prior and Efficient Convolution Algorithms.

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

- **Corporate Finance**: Studied IPOs, Control Acquisition, Mergers/Demergers, Leveraged Buyouts, Bankruptcy/Restructuring. Strong background in management of Working Capital, Cash Flow and financial risks.
- **Financial Macroeconomics**: Explored integrating macroeconomics and finance post-financial crisis, focusing on credit and market imperfections' impact on policy and economic activity. Analyzed financial crisis causes, policy tools, and case studies like the European sovereign crisis and lockdown effects.

Personal Projects (https://andrealandini.info/projects)

•Stochastic Model & Multivariate Markov-switching GARCH of Gold Price Dynamics
Python, C++, Jupyter Notebook

- Applied GARCH models to analyze gold price drivers, integrating stochastic differential equations (SDEs) for advanced simulations
- Developed simulations of gold price dynamics using SDEs

•Modeling of Interest Rate Swaps with Stochastic Volatility and Regime- Switching
Python, R, Jupyter Notebook

- Developed a hybrid model integrating regime-switching Cox-Ingersoll-Ross (CIR) processes and multivariate Markov-switching GARCH models to capture interest rate dynamics and volatility in Interest Rate Swaps (IRS).

Technical Skills and Interests

Languages: Italian, English (C1), German (B1)
Programming Languages/Tools: Python, C/C++, R, LaTeX, PowerBI, Bloomberg, Refinitiv

I authorise the use of my personal data according to local law.