Carlo Alfano

Education

2020-present University of Oxford, DPhil in Statistics, United Kingdom.

- Research topic: theory of reinforcement learning.
- $\odot\,$ Supervisors: Patrick Rebeschini, George Deligiannidis.
- $\odot\,$ Expected graduation date: October 2024.

2019–2020 University of Oxford, MSc in Statistical Sciences, Distinction, United Kingdom.

- Relevant courses: algorithmic foundation of learning, advanced topics in statistical machine learning, advanced simulation methods.

- Project: as a team, we were tasked to compete in a supervised learning Kaggle challenge, based on a dataset of about one million entries, among the MSc candidates. We used Python with scikitlearn and pythorch to select and train the model with best prediction and pandas to analyze the dataset.
- Dissertation: "Decaying Dependence in Multiagent Sequential Decision Making". Supervisor: Patrick Rebeschini.

2016–2019 Università di Roma "La Sapienza", BSc in Statistics, Economics and Finance, 110/110 summa cum laude, Italy.

- Relevant courses: descriptive and inferential statistics, statistical machine learning, econometrics, time series analysis, official statistics, probability, stochastic processes, calculus, stochastic calculus, linear algebra, linear programming and convex optimization, financial mathematics, micro/macroeconomics, monetary and international economics, game theory.
- "Report on the economic situation of Netherlands", used R for data analysis, OECD and International Monetary Fund as information sources. Supervisor: Stefano Fachin.
- Thesis: "Results on the drifted elastic Brownian motion". Supervisor: Enzo Orsingher.

Research

- 2023 Carlo Alfano, Rui Yuan, and Patrick Rebeschini."A Novel Framework for Policy Mirror Descent with General Parameterization and Linear Convergence". To appear in Advances in Neural Information Processing Systems (NeurIPS 2023).
- 2022 Carlo Alfano and Patrick Rebeschini. "Linear Convergence for Natural Policy Gradient with Log-linear Policy Parametrization". arXiv preprint: 2209.15382.
- 2021 Carlo Alfano and Patrick Rebeschini. "Dimension-Free Rates for Natural Policy Gradient in Multi-Agent Reinforcement Learning". arXiv preprint: 2109.11692.

Programming skills

Python Good knowledge, experience with pandas, scikitlearn, numba and jax.

- Julia Good knowledge, experience with parallel and scientific computing.
 - R Intermediate knowledge, experience with data analysis.
- Misc Basic knowledge of Matlab, Stata, SAS and MySQL.

Awards

- 2023 G-Research Grant for PhD students and postdocs in quantitative fields.
- 2020-2024 EPSRC DTP full scholarship at the University of Oxford.
- 2016-2019 "Sapienza" University full scholarship holder.
 - 2016 Honorable mention at Italian Math Olympic games.
 - 2016 2nd place at competition for "Roma Tre" University full scholarship.

Talks and Workshops

Sep 2023 16th European Workshop on Reinforcement Learning, poster.

Sep 2022 4th IMA Conference on The Mathematical Challenges of Big Data, invited talk.

Teaching and Tutoring

2022 Supervised a student from the UNIQ+ DeepMind internship.

2020-present Teaching assistant at the University of Oxford.

- $_{\odot}$ Algorithmic Foundation of Learning.
- $_{\odot}\,$ Advanced Simulation Methods.

Languages

Italian Native.

English Fluent, IELTS 8.0.

Miscellaneous

- 2021-2023 Common Room Treasurer for Linacre College.
 - 2021 Reviewer for AISTATS.
 - 2016 3rd place at National Karate Championship.