

Daniele Rampoldi

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Statistical programmer with an excellent knowledge of SAS and SQL languages, and good competence of C and R.

Currently employed in banking (risk management), but interested in any possible application of statistics.

In this document you will find a quick summary of my work and study experience and my technical skills. If you want to have a better idea of my ability, please visit my website: you will find some information about me, but also some programs I wrote and of which I have released the source code (SAS, SQL, C and R).

Employment history:

- *July 2006 - Now*: Banca Carige spa, Risk Management department.
SAS/SQL programmer with tasks of data analysis, development and automation of processes for monitoring and forecasting, estimation, performance monitoring and reporting of statistical models for credit, market and liquidity risks.
- *April - June 2006*: University of Genoa, Department of Mathematics (DIMA).
SQL programmer in charge of the development of statistical software for simulation and automatic data analysis within the De.Ci.Di. project (Democracy and Digital Citizenship), as a collaborator of the Department of Mathematics (University of Genoa), scientific partner of the Province of Genoa.
- *May - July 2004*: AC Nielsen Italia, department Stat - MSci (Measurement Science).
Intern with duties of control and data analysis using both *ad hoc* proprietary software and statistical software (SAS).

Education:

- *Master's degree (second level Italian degree, 2 years)* in "Statistics and computer science" (final mark 110/110 with distinction), at the Department of Statistical Sciences, University of Padua, in March 2006, with a thesis on "Genetic Algorithms with applications to games and optimization problems".
- *Bachelor's degree (first level Italian degree, 3 years)* in "Mathematical statistics and computer data processing" (S.M.I.D.) (final mark 110/110 with distinction), at the Department of Mathematics, University of Genoa, in November 2004, with a thesis on "Time series analysis and applications".

Technical skills:

- *Statistics*: univariate and multivariate analysis, classification methods, parametric and non-parametric inferential statistics, advanced statistical models (GLM, survival analysis), quality control, stochastic processes (Markov chains, Monte Carlo methods), decision theory, Bayesian inference, genetic algorithms, neural networks.
- *Statistical software and programming*: SAS (modules Base, Stat, Graph, Macro, Connect, Enterprise Miner, Enterprise Guide, Data Integration Studio), R-Project, C, SQL, Java, Php (basic knowledge), Xml (basic knowledge), Matlab (basic knowledge), Microsoft Excel, Microsoft Access.
- *Operating systems and writing tools*: Windows, Linux (basic knowledge), Microsoft Office, OpenOffice, LaTeX.

Languages:

- *Italian*: mother tongue
- *English*: intermediate
- *Spanish*: basic
- *French*: beginner