Marta Monaci

Curriculum Vitae

Rome, Italy ⊠ monaci@diag.uniroma1.it

Education

Nov 2020 – Present	PhD Program in Automatic Control, Bioengineering and Operations Research, Sapienza University of Rome, Italy.
	• Curriculum: Operations Research
Oct 2018 – Oct 2020	Master's Degree in Management Engineering, Sapienza University of Rome, Italy.
	Grade: 110/110 cum laude
	• Curriculum: Business Intelligence and Analytics
	• Thesis: "Solving Job Shop Scheduling via Deep Reinforcement Learning".
	 The aim of the thesis is to develop advanced algorithms based on Reinforcement Learning to solve complex optimization problems, in particular Job Shop Scheduling, via machine learning-based tools. The focus is on Deep Reinforcement Learning, which is a class of methods where the approximation is implemented by a Deep Neural Network. Advisors: Prof. Laura Palagi, Dr. Giorgio Grani (Research Instute
Jan 2020 – Jun 2020	Sintef, Oslo, Norway). Erasmus+ Program, Université de Strasbourg, France.
	• Faculté des sciences économiques et de gestion (FSEG)
Oct 2015 – Oct 2018	Bachelor's Degree in Management Engineering, Sapienza Univer- sity of Rome, Italy.
	Grade: 110/110
2010 - 2015	Scientific High School, Liceo Scientifico Statale C. Cavour, Rome, Italy.

Grade: 100/100

Implementation Projects

• Master Thesis:

Deep Q-Learning algorithm for job-shop scheduling with a:

 $\cdot\,$ Deep Feedforward Neural Network (FFN) Agent Model

 \cdot Double Long short-term Memory (LSTM) Agent Model (Python)

• Optimization Methods for Machine Learning:

Multilayer Perceptron and Radial Basis Function Neural Networks to solve a regression problem (Python).

Support Vector Machines to solve a classification problem (Python).

• Probabilistic Model for Finance:

Cox-Ross-Rubinstein model for option pricing (R).

Competitions and Experiences

2018 – 2019 The Business Game - University Management Competition (UMC).

- \cdot Management Engineering Laboratory 2018: 1° classified
- \cdot Semifinals UMC 2019: 1° classified
- \cdot National Finals UMC 2019: 4° classified

2018 European BEST Engineering Competition (EBEC).

An annual engineering competition organised by the Board of European Students of Technology (BEST).

- 2015 Olympiads in Maths.
- 2013 International high school exchange Rome-Amsterdam.

Computer Skills

Python, R, AMPL, CPLEX, LaTeX, Bizagi, Microsoft Office

Languages

- Italian: Mother tongue
- English: Advanced