Giorgia Rauco

Expert, Bank of Italy
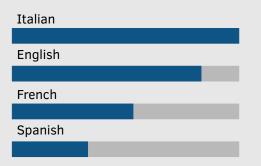
- 9 April 1996
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About me

During my university studies in Management Engineering, my interest in operations research and mathematical models applied to real-world scenarios was accompanied by a growing passion for informatics and coding. The work experiences which followed allowed me to deepen my understanding of bank crises and resolution planning. Given the proven utility of artificial intelligence tools, such as machine-learning algorithms, in these areas, I developed a desire to merge my passion for programming and modeling with economic topics. I am rarely discouraged when it comes to learning new things from scratch, and I believe that the vast array of resources available today makes self-teaching an essential skill to keep pace with technological innovation. I enjoy working in a team because I firmly believe that the best solutions arise from interacting with others.

Languages

Italian

English

French

Spanish

Work Experience

Feb 2022-	Expert Resolution and Crisis Management Unit	**Bank of Italy**
Jul 2021- Feb 2022	Risk Analyst Evaluating risks in the electricity transmission system	**Terna S.p.A.**
Feb 2020- Jun 2021	Junior Consultant Appian Developer, Business Process Management Expert	**KPMG**

Education

Nov 2024- Present	PhD Student *Optimization and Operations Research*	**La Sapienza, University of Rome**
Sep 2018- Jul 2020	MSc Management Engineering *Thesis*: Business Process Management in the banking sector. The implementation of the POG application through the Appian platform. *Supervisor*: Prof. Massimo Mecella *Final grade*: 110/110 cum Laude	**La Sapienza, University of Rome**
Feb-Jul 2019	Erasmus Scholar	**Delft University**
Sep 2015- Oct 2018	BSc Management Engineering *Final grade*: 109/110	**La Sapienza, University of Rome**

IT Skills

Programming	`Python` (NumPy, pandas, Matplotlib, scikit-learn, PyTorch) `SQL` (MySQL, Oracle Database, DB2) `Appian` Familiar with `R`

Tools and software	`Microsoft Excel`
	`Microsoft Power BI`
	Familiar with LaTeX

Studies and Work

During my Master's degree, I attended classes on operations research, with a particular focus on advanced combinatorial and continuous optimization, as well as optimization methods for machine learning.

In my thesis, I discussed the importance of Business Process Management in the banking sector and developed the POG application using the Appian platform.

As an Intelligent Automation developer at KPMG, I primarily worked with clients in the banking sector, facilitating digital transformation and automation by developing applications with Appian, a low-code development platform.

My experience at Terna SpA, the company responsible for the Italian electricity transmission grid, was primarily focused on risk analysis. I was responsible for identifying and assessing risks, as well as developing mitigation strategies. I contributed to the development of models to evaluate the likelihood and impact of risks. During my time there, I had the opportunity to become more familiar with teamwork and to develop public speaking skills.

Currently, I am working at the Bank of Italy as a resolution expert.