

Gabriele Pittarello

Curriculum Vitae

 [Homepage](#)

Academic Experience

- 2022–2023 Assistant Lecturer and guest PhD student. University of Copenhagen
- 2021–present Cultore della Materia (External lecturer). Catholic University of the Sacred Heart
- 2020–2024 (expected) Ph.D. in School of Statistics, curriculum in Actuarial Science. Candidate to the title of Doctor Europaeus. La Sapienza, University of Rome.

Teaching

Reserving in Non-Life Insurance (MSc course, University of Copenhagen, 2022); *Base and Advanced R Programming* (Industry workshops, 2022-2023); *Statistics tutor for students with learning disorders* (Università di Milano-Bicocca, 2018-2019)

Education

- 2018–2020 Master's Degree in Statistical and Actuarial Sciences. Catholic University of the Sacred Heart. 110/110 cum laude.
- 2015–2018 Bachelor in Business Economics. University of Milano-Bicocca. 110/110 cum laude.

Research

Peer-reviewed articles

Pittarello G., Luini E. and Marchine M.M. (2024), *GEMAct: a Python package for non-life (re)insurance modeling*. *Annals of Actuarial Science*, 1–37. doi:10.1017/S1748499524000022 arXiv:2303.01129.

Submitted articles

Bladt M. and Pittarello G. (2023), *A novel approach for individual claims reserving based on the conditional Aalen-Johanson estimation*. arXiv:2311.07384.

Pittarello G., Hiabu M. and Villegas A. (2022), *Replicating and extending chain-ladder via an age-period-cohort structure on the claim development in a run-off triangle*. arXiv:2301.03858.

Hiabu M., Hofman E. and Pittarello G. (2023), *A machine learning approach based on survival analysis for IBNR frequencies in non-life reserving*. arXiv:2312.14549

Software

GEMAct (Python package); ReSurv, clmplus (R package)

Selected list of Talks

- Speaker Insurance Mathematics and Economics (26th, 2023), P.A.R.T.Y (2023), Insurance Data Science (2022-2023), ASTIN Colloquia (2022), Mathematical and Statistical Methods for Actuarial Sciences and Finance (2022).

Organiser Insurance Data science (2022).

Invited speaker *Non-life insurance with GEMAct* at the University of Milano Bicocca (2022) and *Reserving with Neural Networks* at the Catholic University of the Sacred Heart. (2022)

Grants, Awards and Scholarships

CAS Individual Grant Competition (Grant, 2021); Scholarship Sapienza (Scholarship, 2020–present); Crediti di Merito (Award, 2015, University of Milano-Bicocca)

Languages

Italian (mothertongue) ; English (C1); Spanish (Conversational)

R and Python (advanced) ; C++, SQL (Intermediate); SAS (Basic)