

Pietro Scanzi

Data Scientist

14/12/1998 — +39 3317962675

scanzi.pietro@gmail.com — LinkedIn — GitHub



Profile

Data Scientist with a strong foundation in statistical modeling, machine learning and inference. Experienced in developing and validating predictive models for tabular and high-dimensional data, combining statistical and machine learning approaches. Advanced training in extreme value theory and Bayesian inference, applied to real-world data science and risk modeling problems in financial and analytical contexts.

Technical Skills

Programming: Python ●●●●● R ●●●●● SQL ●●●●○ Julia ●●●○○ C ●●●○○

Tools: Databricks ●●●●○ Git ●●●○○ LaTeX ●●●●● MS Office ●●●●●

Work Experience

Data Scientist — Prometeia 2025–Present

- Designed and implemented end-to-end AML data pipelines on large-scale transactional data using Spark and Databricks
- Developed and validated predictive models for churn and anomaly detection on high-dimensional banking and insurance data, leveraging statistical and machine learning approaches

Projects

Postepay — AML indicators 2026

- Designed and developed AML indicators capturing multiple money laundering behaviours in compliance with regulatory requirements on large-scale transactional data
- Built a Databricks-based system for incremental data processing, enabling continuous detection of potential money laundering clients over time

Bootstrap for extreme values 2024–2025

- Investigated and compared non-parametric, parametric and predictive bootstrap techniques applied to extreme-value data in environmental and financial contexts

Classification of simulated and authentic emotions on EEG data 2021

- Classified simulated and authentic emotional responses by applying Riemannian geometry and multivariate techniques to covariance matrices of EEG signals recorded during affective face stimuli

Recommendation system of music using UV decomposition and gradient descent approaches 2020

- Built a collaborative filtering system for Yahoo Music data, with from-scratch implementation of UV matrix decomposition and gradient descent optimisation

Education

PhD Statistics & Computer Science — Bocconi University 2022–2025

MSc Statistical Sciences — University of Padua 2020–2022

BSc Statistics for Economics & Business — University of Padua 2017–2020

Teaching Experience

Academic Tutor — Bocconi University 2023–2025

- Statistics course 30001
- Mathematics 2 course 30049

Academic Tutor — University of Padua 2019–2021

- Calculus course SC2094

Languages

Italian (Native), English (B2), French (B1+)