# Aurora Poggi

### Curriculum Vitae

Lindstedtsvägen 25 114 28 Stockholm, Sweden ⊠ aurorap@kth.se

#### Education

January 2023 PhD student in Applied and Computational Mathematics founded by the WASP Program,

Dynamical systems and Data driven methods,

KTH Royal Institute of Technology, Stockholm, Sweden.

2020 - 2022 Master's degree in Mathematics,

With focus in the following courses: 'Statistical learning', 'Mathematical modeling in the applied sciences', 'Stochastic calculus',

University of Verona, Italy.

June 2022 - Internship,

September Master's Thesis: "Electricity Price Forecasting via statistical and deep learning approaches: the

2022 German case", Supervisor: Luca Di Persio and Co-Supervisor: Matthias Ehrhardt,

Bergische Universität Wuppertal, Germany.

2021 - 2022 **Erasmus + Study**,

**Courses:** "Adaptive methods for data based decision making" and "Interest rate modelling via SPDE's",

University of Oslo, Norway.

2022 - 2022 **Partnership**,

Course: "Computational Algebra",

University of Trento, Italy.

2017 - 2020 Bachelor's degree in Applied Mathematics,

Thesis: "Deterministic and stochastic models for opinion making", Supervisor: Paolo Dai Pra,

University of Verona, Italy.

# Teaching

Spring 2025 **SF2943**, 'Time Series Analysis'.

Autumn 2024 SF1672, HT23 'Linear Algebra'.

Spring 2024 SF1685, VT24 'Calculus in One Variable'.

Autumn 2023 SF1672, HT23 'Linear Algebra'.

Spring 2023 SF1677, VT23 'Foundation of Analysis'.

## Projects

June 2022 - Master Thesis: Electricity Price Forecasting via statistical and deep learning approaches: the

September *German case*,

The thesis focuses on forecasting a univariate time series using a variety of models, including inferential statistics (ARIMA and SARIMA) and neural network based models (LSTM). All the code part was done in Python, using the most famous libraries for dataframe, time series analysis and visualization.

Bergische Universität Wuppertal, Germany.

3-9 July 2022 Participation in the 35th ECMI Mathematical Modelling Week,

**Group Project:** Deep Learning for Modeling Filamentous Sludge Bulking,

University of Verona, Italy.

February Examination project for the course Stochastic Calculus,

2022 **Title:** Lévy processes in finance and risk management,

University of Verona, Italy.

#### December Examination project for the course Adaptive methods for data based decision making,

We model the effect of vaccination against COVID-19 on a population. The goal was to design a vaccination strategy which minimize the rate of deaths in the vaccinated population. We discuss the issue of privacy in the data, then we analyze the issue of fairness in the results of the model as well as in the previous vaccination actions prior to our policy decisions, University of Oslo, Norway.

June 2021 Examination project for the course Mathematical modeling in the applied sciences,

Title: SIR model for pandemic COVID-19,

University of Verona, Italy.

#### February Examination project for the course Statistical learning,

2021 I develop a Python software for analying a dataset acquired by an autonomous agent. The goal was discover the main properties of the data and, among them, relationships between variables, University of Verona, Italy.

#### **Publications**

Working *Deep Learning for Modeling Filamentous Sludge Bulking*, Authors: Armando Assembleia, Andre

paper: Di Luca, Alba Gurpegui, Dennis Modesti, Aurora Poggi, Thomas Trinh, Cambridge University Press.

April 2023 *Electricity Price Forecasting via statistical and deep learning approaches: the German case*, *Authors: Luca Di Persio, Matthias Ehrhardt, Aurora Poggi*, MDPI.

# Conferences

12 - 16 Generative Al Summer School,

August 2024 WASP, Norrköping, Sweden.

24 - 26 July Data-driven Dynamical Systems Summer School,

2024 University of Bremen, Germany.

20 May - 21 Scientific Machine Learning for Simulation and Inverse Modelling,

June 2024 Digital Futures, Stockholm, Sweden.

10-12 January WASP Winter Conference,

2023 Norrköping, Sweden.

6-10 June **Participate as student**,

2022 *ICCF2022: International Conference on Computational Finance*, Bergische Universität Wuppertal, Germany.

#### Computer Skills

Languages LaTeX, Python, MATLAB/Octave, Microsoft Excel, HTML

# Languages

Languages Italian (Mothertongue), English (Fluent)