## Davide Maran, Ph.D. Student

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in davide-maran

https://davidezfc.github.io/

## **Experience**

June 2025 - Aug 2025

**Quant Researcher, G-Research.** Summer internship. Worked with a large (≈ 1TB) market dataset from 12 stock universes to optimize trade execution strategies. The project involved reinforcement learning, control theory, and market impact modeling. Gained experience running large-scale experiments on a high-performance computing cluster.

Feb 2025 - May 2025

Adjunct Lecturer, Politecnico di Milano. Course: Probability and Statistics.

Sept 2024 – Jan 2025

Research Assistant, University of Alberta. Supervisor: Prof. Csaba Szepesvári.

Jan 2022- Oct 2022

Research Fellow, Politecnico di Milano. DEIB (Department Electronics Computer Science and Engineering).

### **Education**

2022 – now Ph.D. Machine Learning, Politecnico di Milano.

Supervisor: **Prof. Marcello Restelli**. Research topics: Reinforcement Learning, Statistical Learning Theory, Representation Learning and Nonparametric Statistics.

2019 – 2021 M.Sc. Mathematical Engineering, Politecnico di Milano.

Final grade: 110 cum laude/110

Thesis title: Delayed Reinforcement Learning, an Imitation Game.

2016 – 2019 **B.Sc. Mathematical Engineering, Politecnico di Milano.**Thesis title: Condition number of random matrices with i.i.d. rows.

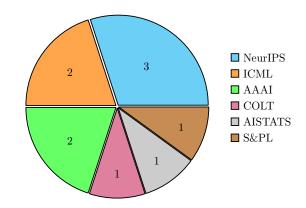
### **Research Publications**

Ten publications first-author or co-first-author in top conferences (NeurIPS, ICML, AAAI, COLT, AISTATS) and journals (S&PL).

#### Research interests include:

- 1. Reinforcement Learning
- 2. Stochastic optimization
- 3. Online Learning
- 4. Nonparametric statistics

Selected pubblications:



- Davide Maran, Csaba Szepesvári. Beyond Least Squares: Uniform Approximation and the Hidden Cost of Misspecification. Proceedings of the 39th Conference on Neural Information Processing Systems (NeurIPS), 2025.
- 2. **Davide Maran**, Alberto Maria Metelli, Matteo Papini and Marcello Restelli. Local Linearity: the Key for No-regret Reinforcement Learning in Continuous MDPs. Proceedings of the 38th Conference on Neural Information Processing Systems (**NeurIPS**), 2024.
- 3. Pierre Liotet\*, **Davide Maran**\*, Lorenzo Bisi and Marcello Restelli. Delayed reinforcement learning by imitation. Proceedings of the 39th International Conference on Machine Learning (ICML), 2022.

# Skills

Languages | Italian (native), English (fluent).

Coding Python (NumPy, Pandas, SciPy, Scikit-learn and many others), MATLAB, C/C++, R,

SQL (basic), Docker (basic).

ML Frameworks PyTorch, TensorFlow, Jax, StableBaselines.

Tools. Git, LaTeX, VS Code, Jupyter, LaTeX.

# Miscellaneous Experience

### **Positions Held**

Secretary of the Association of Mathematical Engineers. I was appointed secretary of the Association of Mathematical Engineers (AIM) in the 2020 board. I was involved in organizing various seminars, meetings with companies and team building events aimed at members.