Giovanni Dispoto

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Experience

Quant Researcher Intern, Intesa SanPaolo - IMI Corporate & Investment Banking Division – Milano, Italy. Jul 2025 – Jan 2026

- Investigated state-of-the-art academic literature
- Conducted statistical analysis on target asset classes using python

PhD Researcher, Politecnico di Milano – Milano, Italy. Nov 2023 – Ongoing

- Researching Reinforcement Learning algorithms for trading, in collaboration with Intesa Sanpaolo.
- Conducting research on Explainable Reinforcement Learning (Contributions: 1 Publication, 1 Workshop paper)
- Supervised a total of 7 Master's students (past and present)

Education

Politecnico di Milano, PhD in Machine Learning Nov 2023 – Nov 2026 (Exp.)

- **Research Topic:** Explainable Reinforcement Learning (XRL) applied to decision-making in quantitative trading.
- Supervisor: Prof. Marcello Restelli.

Politecnico di Milano, MS in Computer Science and Engineering Sept 2020 – May 2023

- GPA: 26.9/30. Final Score: 105/110.
- **Coursework:** Machine Learning, Reinforcement Learning, Computer Architectures, Bioinformatics.
- **Final thesis:** Survival prediction of Non-Small Cell Lung Cancer (NSCLC) patients through 3D Autoencoder-based features extraction from CT scans.

Projects

Gym4ReaL: A Suite for Benchmarking Real-World Reinforcement Learning March 2025 - Ongoing

- Gym4ReaL is a comprehensive suite of realistic environments designed to support the development and evaluation of RL algorithms that can operate in real-world scenarios. The suite includes a diverse set of tasks exposing RL algorithms to a variety of practical challenges.

Papers

1. **Giovanni Dispoto**, Paolo Bonetti and Marcello Restelli. *"So, Tell Me About Your Policy...": Distillation of interpretable policies from Deep Reinforcement Learning agents.*. In European Conference on Artificial Intelligence (ECAI) 2025.
2. **Giovanni Dispoto**, Paolo Bonetti, and Marcello Restelli. Did Your Reinforcement Learning Agent Learn to Trade? Now Let's Make Sense of It. In XAI-FIN-2025: International Joint Workshop on Explainable AI in Finance: Achieving Trustworthy Financial Decision-Making.

Awards

- **2nd Place at ACM ICAIF 2024 FinRL Contest:** Developed a Mixture of Experts model for BTC trading with a team of four, adapting to different market regimes and improving robustness over single-model approaches.
- **PhD Scholarship:** Fully funded by Italian National Recovery and Resilience Plan (NRRP) and Intesa Sanpaolo.

Technologies

Languages: Python, C.
Frameworks: Numpy, Pandas, Scikit-learn, PyTorch, Stable-Baselines 3.
Certifications: Bloomberg Market Concepts (BMC) – Dec 2025