# **FABRIZIO RUSSO**

### Consultant | Teaching Assistant | Research Postgraduate

Research Lead - Replicate Underwriter Behaviour using Machine Learning
 Research Lead - Commercial Credit Risk Scoring using Machine Learning

% briziorusso.github.io in fabriziorusso 🗘 briziorusso

# **SUMMARY**

Currently studying towards a PhD in Computer Science funded by the UKRI Centre for Doctoral Training in Safe and Trusted Artificial Intelligence (STAI CDT, 4 years program). My background is in Economics and Statistics and, as a consultant, I have led several modelling projects for financial institutions. Passionate about research and innovation, I am studying and developing techniques for explainable knowledge discovery, to the benefit of both academia and industry.

## **FDUCATION**

PhD in Computer Science Imperial College London	
<ul> <li>Supervisor: Prof. Francesca Toni</li> <li>Topic: Causality and Argumentation for Explainable AI</li> <li>Visiting PhD Student at King's College London</li> </ul>	
MSc in Applied Statistics (Distinction)  University of London - Birkbeck College	
Dissertation: Macroeconomic Modelling through VAR and VEC	
BSc in Economics of Financial Markets and Institutions (1:1)  University of Rome - Tor Vergata	
• Dissertation: The Tobin Tax between Theoretical Wherewithal and Practical Feasibility	ry .
Funded Exchange Program  University of Madrid - Autonoma	<ul><li></li></ul>
WORK EXPERIENCE	
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Imperial College London	<ul><li></li></ul>
	♥ UK
<ul> <li>Imperial College London</li> <li>Teaching support for Introduction to Machine Learning course</li> <li>Freelance Consultant</li> <li>Imperial College Consultants (ICON)</li> </ul>	<b>♥</b> UK
Imperial College London	<ul> <li>Part-time: Mar 2022 - Sep 2022</li> <li>UK &amp; USA</li> <li>Part-time: Jan 2021 - Apr 2021</li> </ul>
Imperial College London  Teaching support for Introduction to Machine Learning course  Freelance Consultant Imperial College Consultants (ICON)  Research on outlier identification and forecast for UK commercial properties index  Doctoral Researcher	<ul> <li>Part-time: Mar 2022 - Sep 2022</li> <li>UK &amp; USA</li> <li>Part-time: Jan 2021 - Apr 2021</li> <li>UK</li> </ul>

• Research Lead - Design, prototype and build an interactive monitoring tool (Tech of the Year - National Credit Awards '22)

Managing Consultant	∰ Full-time: Jul 2016 – Jan 2018	
4most Europe Ltd	<b>♥</b> UK & Canada	
Credit Risk Consultant	## Full-time: Jul 2015 – Jun 2016	
4most Europe Ltd	<b>♥</b> Uk	
Credit Risk Analyst	∰ Full-time: May 2014 – Jun 2015	
General Electric Capital - UK Home Lending	<b>♀</b> Uk	

## **PUBLICATIONS**

#### Conference Proceedings

- Rago, Antonio, Fabrizio Russo, Emanuele Albini, Pietro Baroni, and Francesca Toni (2021). "Forging Argumentative Explanations from Causal Models". In: Proceedings of the 5th Workshop on Advances in Argumentation in Artificial Intelligence 2021 co-located with the 20th International Conference of the Italian Association for Artificial Intelligence (AIXIA 2021). Volume 3086. CEUR Workshop Proceedings. CEUR-WS.org.
- Russo, Fabrizio (2023). "Argumentation for Interactive Causal Discovery". In: Proceedings of the Thirty-Second International Joint Conference on Artificial Intelligence, IJCAI 2023, 19th-25th August 2023, Macao, SAR, China. ijcai.org, pages 7091–7092.
- Russo, Fabrizio and Francesca Toni (2023). "Causal Discovery and Knowledge Injection for Contestable Neural Networks".
   In: ECAI 2023 26th European Conference on Artificial Intelligence, September 30 October 4, 2023, Kraków, Poland.
   Volume 372. Frontiers in Artificial Intelligence and Applications. IOS Press, pages 2025–2032.

#### Journal Articles

Rago, Antonio, Fabrizio Russo, Emanuele Albini, Pietro Baroni, and Francesca Toni (2023). "Explaining Classifiers' Output with Causal Models and Argumentation". In: Journal of Applied Logics — IfCoLog Journal of Logics and their Applications, Special Issue: Advances in Argumentation in Al 10.3, pages 421–449.

# **SERVICE**

- AISTATS '24 (Reviewer)
- XAI-FIN at ICAIF '23 (Assistant Chair)
- ECAI '23 (Reviewer)
- AISTATS '23 (Top-Reviewer Award)
- BSKY at AAMAS '23 (Reviewer)

- AISTATS '22 (Reviewer)
- ICML '22 (Reviewer)
- XAI-FIN at ICAIF '22 (Workshop co-organiser)
- XAI-FIN at ICAIF '21 (Reviewer)
- XAI Seminars Series @ Imperial (Co-organiser)

TALKS		
Causal Discovery and Oral Presentation	• ,	Contestable Neural Networks   ## Jul 2023  kshop @ International Conference on Logic Programming 2023 - London, UK
Argumentative Causal Discovery  nvited Speaker    STAI CDT Student Seminary		☐ Feb 2023  STAI CDT Student Seminar Series - London, UK
From Credit Risk to E	xplainable AI Research	∰ Jun 2022 ♥ MSc in Fintech - Politecnico di Milano & UCL - London, UK
Causal Injection into I		₩ Nov 2021 shop @ ACM International Conference on AI in Finance 2021 - Virtual Event
Risk Scorecards with Poster Presentation	Machine Learning	₩ Nov 2019  Value of Bank of England & King's College - London, UK