# Giovanni Rebaudo

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Current Positions University of Torino, Turin, Italy

Assistant Professor of Statistics (RTDA secs-s/01)

3/2023-Present

Department of Economics, Social Studies, Applied Mathematics and Statistics (ESOMAS)

Collegio Carlo Alberto, Turin, Italy

Research affiliate, "de Castro" Statistics Initiative

3/2023-Present

Bocconi Institute for Data Science and Analytics (BIDSA), Milan, Italy

Research affiliate, Bayesian Learning Laboratory (Bayes Lab)

6/2020-Present

Past Position University of Texas at Austin, Texas, USA

Post-Doctoral Research Fellow, Department of Statistics and Data Sciences

10/2020-2/2023

Mentors: Peter Müller and Abhra Sarkar

**EDUCATION** 

Bocconi University, Milan, Italy

Ph.D. in Statistics. Awarded with honors

9/2016-9/2020 (Thesis Defense 2/2021)

- Title: Bayesian Inference for Complex Data Structures: Theoretical and Computational Advances
- Advisors: Antonio Lijoi and Igor Prünster

University of Trieste, Trieste, Italy

M.S. in Statistical and Actuarial Sciences. Final mark: 110/110 with honors

9/2014-7/2016

- Title: Bayesian Hierarchical Model: Theory and Application
- Advisors: Francesco Pauli and Nicola Torelli

University of Milano-Bicocca, Milan, Italy

B.S. in Statistical and Economic Sciences. Final mark: 110/110 with honors

9/2011-7/2014

- Title: A New Technique for Estimation of Logarithmic Time Series Models: Forecast Comparison Based on Economic Data
- Advisor: Matteo Maria Pelagatti

Research Interests Bayesian Methods and Computation, Cluster Analysis, Bayesian Nonparametrics, Dimensionality Reduction, Time-Series Analysis, Predictive Inference, Categorical Regression, Auditory Neuroscience, Single-Cell RNA.

# Publications Papers in Peer-Reviewed Journals

- Rebaudo, G. and Müller, P. (2024). Graph-aligned random partition model (GARP). Journal of the American Statistical Association (T & M), in press. DOI: 10.1080/01621459.2024.2353943.
- Roark, C. L., Paulon, G., Rebaudo, G., McHaney, J. R., Sarkar, A., and Chandrasekaran, B. (2024). Individual differences in working memory impact the trajectory of non-native speech category learning. PLOS ONE, 19: e0297917, 1–26. DOI: 10.1371/journal.pone.0297917.
- Franzolini, B. and Rebaudo, G. (2024) Entropy regularization in probabilistic clustering. Statistical Methods & Applications, 33, 37–60. DOI: 10.1007/s10260-023-00716-y.
- Ascolani, F., Lijoi, A., Rebaudo, G., and Zanella, G. (2023). Clustering consistency with Dirichlet process mixtures. Biometrika, 110, 551–558. DOI: 10.1093/biomet/asac051.
- Lijoi, A., Prünster, I., and Rebaudo, G. (2023). Flexible clustering via hidden hierarchical Dirichlet priors. Scandinavian Journal of Statistics, 50, 213–234. DOI: 10.1111/sjos.12578.
- Fasano, A., Rebaudo, G., Durante, D., and Petrone, S. (2021). A closed-form filter for binary time series. Statistics and Computing, 31:47, 1–20. DOI: 10.1007/s11222-021-10022-w.

# Papers under Review

Anceschi, N., Fasano, A., Franzolini, B., and Rebaudo, G. Scalable expectation propagation for generalized linear regressions.

- 8. Rebaudo, G., Lin Q., and Müller, P. Separate exchangeability as modeling principle in Bayesian nonparametrics.
- 9. Rebaudo, G., Llanos, F., Chandrasekaran B., and Sarkar, A. Bayesian mixed multidimensional scaling for auditory processing.

## Discussions

- 10. Catalano, M., Fasano, A., Giordano, M., and Rebaudo, G. (2024) A discussion on: "Root and community inference on the latent growth process of a network" by Crane H. and Xu M. Journal of the Royal Statistical Society Series B, in press. DOI: 10.1093/jrsssb/qkae051.
- 11. Catalano, M., Fasano, A., and Rebaudo, G. (2023) A discussion on: "Martingale posterior distributions" by Fong, E., Holmes C., and Walker S. Journal of the Royal Statistical Society Series B, 85, 1406–1407. DOI: 10.1093/jrsssb/qkad095.
- 12. Rebaudo, G., Fasano, A., Franzolini, B., and Müller, P. (2023) A discussion on: "Evaluating sensitivity to the stick-breaking prior in Bayesian nonparametrics" by Giordano, R., Liu, R., Jordan M. I., and Broderick T. Bayesian Analysis, 18, 345–347. DOI: 10.1214/22-BA1309.

# Conference Proceedings and Book Chapters (Peer-Reviewed)

- 13. Anceschi, N., Fasano, A., and Rebaudo, G. (2023). Expectation propagation for the smoothing distribution in dynamic probit. Bayesian Statistics, New Generations New Approaches (BaYSM2022), Springer Proceedings in Mathematics and Statistics, 435, 105–115. DOI: 10.1007/978-3-031-42413-7\_10.
- 14. Fasano, A., Anceschi, N., Franzolini, B., and Rebaudo, G. (2023). Efficient computation of predictive probabilities in probit models via expectation propagation. *Book of Short Papers CLADAG 2023*, 449–452. ISBN 9788891935632.
- 15. Franzolini, B., Bondi, L., Fasano, A., and Rebaudo, G. (2023). **Bayesian forecasting of multivariate longitudinal zero-inflated counts: an application to civil conflict.** Book of Short Papers CLADAG 2023, 465–468. ISBN 9788891935632.
- 16. Fasano, A., Anceschi, N., Franzolini, B., and Rebaudo, G. (2023). Efficient expectation propagation for posterior approximation in high-dimensional probit models. *Book of Short Papers SIS 2023*, 1133–1138. ISBN 9788891935618.
- 17. Fasano, A., Rebaudo, G., and Anceschi, N. (2022). Bayesian inference for the multinomial probit model under Gaussian prior distribution. *Book of Short Papers SIS 2022*, 871–876. ISBN 9788891932310.
- Franzolini, B. and Rebaudo, G. (2022). A regularized-entropy estimator to enhance cluster interpretability in Bayesian nonparametric. Book of Short Papers - SIS 2022, 387–398. ISBN 9788891932310.
- 19. Fasano, A. and Rebaudo, G. (2021). Variational inference for the smoothing distribution in dynamic probit models. *Book of Short Papers SIS 2021*, 1076–1081. ISBN 9788891927361.

#### AWARDS

### Academic Awards

- [2023] Assistant professor research prize (Premialità RTD), University of Torino.
- [2020] Special financial support, Bocconi University.
- [2020] Research fellowship, Bocconi University.
- [2016-20] Merit-based Ph.D. fellowship, Bocconi University.

# **Data Competitions**

- [2018] Predictive challenge: best objective prediction. Stat Under the Stars 4.
- [2017] **Predictive challenge:** first position. YoungCLADAG data contest.

# Travel Awards

- [2024] Travel award, BNP Networking Workshop (200\$).
- [2024] Travel award, ISBA world meeting (300\$).
- [2023] Travel award, IISA conference (750\$).
- [2022] Travel award, BNP world meeting (1000\$).
- [2022] Travel award, ISBA world meeting (300\$).
- [2019] Travel award, O'Bayes conference (400£).

# SERVICE TO PROFESSION

# Referee (alphabetical order)

• Annals of Applied Statistics • Annals of Statistics • Bayesian Analysis • Bayesian Young Statisticians Meeting • Computational Statistics and Data Analysis • Electronic Journal of Statistics • Journal of Machine

Learning Research • Operations Research • Scandinavian Journal of Statistics • Statistical Methods & Applications • Statistical Science.

# **Evaluator/Committee Member for Paper Competitions**

[2023, 2024] Student Paper Competition for Section on Bayesian Statistical Science (SBSS) of the American Statistical Association (ASA).

# Organization of Scientific Events

• Organizer of European Young Statisticians Meeting (EYSM 2025) of the Bernoulli Society, Collegio Carlo Alberto, Turin, Italy.

# Volunteer

- European Researchers' Night. Turin, Italy (2024).
- European Researchers' Night. Milan, Italy (2019).

# LOCAL DUTIES

# Students and Postdocs Supervised

# **Current Postdocs**

Lorenzo Rimella, University of Torino (4/2024–Present).

#### Former B.Sc. Students

Paolo Ciriacì, B.Sc. in Economics and Data Science at the University of Torino (2023).

### Committees

- Committee member for the assignment of teaching positions at the University of Torino.
- Committee member for the assignment of postdoctoral research positions at the University of Torino.

#### Webmaster

• "de Castro" Statistics Initiative within the Collegio Carlo Alberto website.

# RESEARCH NETWORKS & MEMBERSHIPS

I am a member of the:

Complex Data Modeling Research Network led by MiDaS, Institute of Mathematical Statistics [IMS], International Society for Bayesian Analysis [ISBA], Italian Statistical Society [SIS].

# Grants & Funding

Principal Investigator of the ESOMAS Department research project "Bayesian models for interpretable random structures" (Duration: 2023-25).

Member of the PNRR Research Project of National Interest (PRIN-PNRR) group "Measuring biodiversity via Bayesian nonparametrics: estimation, clustering and uncertainty quantification." (National Coordinator: Igor Prünster; Duration: 2023-25).

Member of the Research Project of National Interest (PRIN) group "Discrete random structures for Bayesian learning and prediction." (National Coordinator: Antonio Lijoi; Duration: 2023-25).

Member of the NIH project research group "Bayesian methods for optimizing combination antiretroviral therapy for mental health in people with HIV" (Principal Investigator: Yanxun Xu; Duration: 2022-27).

Member of the NSF project research group "Novel statistical frameworks for local inference in neuroscience of learning" (Principal Investigator: Abhra Sarkar; Duration: 2020-23).

Member of the NSF project research group "Collaborative research: Bayesian inference for interpretable random structures" (Principal Investigator: Peter Müller; Duration: 2020-23).

Member of the Research Project of National Interest (PRIN) group "Modern Bayesian nonparametric methods" (National Coordinator: Igor Prünster; Duration: 2017-20).

# TEACHING EXPERIENCE

# Lecturer at University of Torino, Turin, Italy

- Statistical Machine Learning M.Sc. (AY 2024/25)
- Introduction to Data Science: Statistical Learning and Data Analytics B.Sc. (AY 2024/25, 2023/24, 2022/23).
- Statistics B.Sc. (AY 2023/24, 2022/23).

# Guest Lecturer at University of Texas at Austin, Texas, USA

- Monte Carlo Methods Ph.D. (AY 2022/23).
- Mathematical Statistics I Ph.D. (AY 2022/23).
- Introduction to Mathematical Statistics B.Sc. (AY 2022/23).

# Teaching Assistant at Bocconi University, Milan, Italy

- Machine Learning II M.Sc. (AY 2020/21, 2019/20).
- Data Analysis M.Sc. (AY 2019/20, 2018/19, 2017/18).

# Teaching Certificates

- IRIDI START: Quality teaching, evaluation and inclusion by the University of Torino (2024).
- Bocconi Excellence in Advanced Teaching by BUILT (**BEAT**) (2019).

#### Schools

# [2018] Graphical Models.

Bocconi Summer School in Advanced Statistics and Probability. Como, Italy. Instructors: S. Lauritzen (University of Copenhagen) and R. Evans (University of Oxford).

# [2017] Statistical Causal Learning.

Bocconi Summer School in Advanced Statistics and Probability. Como, Italy. Instructors: B. Schölkopf (Max Planck Institute for Intelligent Systems, Tübingen), I. Tolstikhin (Google AI, Zürich) and D. Lopez-Paz (Facebook AI Research, Paris).

#### Presentations Invited Presentations

- [2025] Int. Conf. on Recent Developments in the Techniques of Bayesian Paradigm. Varanasi, India.
- [2024] Frontiers of Bayesian Inference and Data Science [BIRS-CMO Workshop]. Oaxaca, Mexico.
- [2024] ISBA-BNP Networking workshop [International Society of Bayesian Analysis BNP]. Singapore, SG.
- [2024] Interpretable Inference via Principled BNP Approaches in Biomedical Research and Beyond. Singapore, SG.
- [2024] ISNPS 2024 [International Symposia on Nonparametric Statistics]. Braga, Portugal.
- [2023] EcoSta 2023 [International Conference on Econometrics and Statistics]. Tokyo, Japan.
- [2023] Approximation Methods in Bayesian Analysis [CIRM Workshop]. Luminy, France.
- [2022] IISA Conference 2022 [International Indian Statistical Association]. Bangalore, India.
- [2022] ISBA 2022 [International Society of Bayesian Analysis]. Montreal, Canada.
- [2021] CMStatistics-ERCIM 2021 [14th Int. Conf. ERCIM WG, Comput. and Methodol. Stat.]. London, UK (online).
- [2021] Foundations of Objective Bayesian Methodology [BIRS-CMO Workshop]. Oaxaca, Mexico.
- [2021] EcoSta 2021 [International Conference on Econometrics and Statistics]. Hong Kong (online).
- [2021] BISP 12 [Bayesian Inference in Stochastic Processes]. Milan, Italy, with discussion (online).
- [2020] CMStatistics—ERCIM 2020 [13th Int. Conf. ERCIM WG, Comput. and Methodol. Stat.]. London, UK (online).
- [2019] IIASA Conference 2019 [International Indian Statistical Association]. Mumbai, India.
- [2019] Second Italian Meeting on Probability and Mathematical Statistics. Vietri sul Mare, Italy.

# Contributed Presentations

- [2022] BNP13 [International Conference on Bayesian Nonparametrics]. Puerto Varas, Chile.
- [2022] ENAR Meeting [Eastern North American Region International Biometric Society]. Houston, USA (online).

# Poster Presentations

- [2024] ISBA 2024 [International Society of Bayesian Analysis]. Venice, Italy.
- [2019] O'Bayes 2019 [Objective Bayes Methodology Conference]. Warwick, United Kingdom.
- [2019] BNP12 [International Conference on Bayesian Nonparametrics]. Oxford, United Kingdom.

# Seminars

- [2024] Mathematics & Statistics Seminar Series. Dept. of Economics at the University of Bergamo, Italy.
- [2021] SDS Seminar Series. Dept. of Statistics and Data Sciences, the University of Texas at Austin, USA (online).

#### Software

Statistical Software and Programming Language: R, Python, SAS, STAN, MATHEMATICA.