# Giovanni Rebaudo

Contact INFORMATION Address: Corso Unione Sovietica 218/bis 10134 Turin, Italy

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Current Positions University of Turin, Turin, Italy

Assistant Professor (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

- Ascolani, F., Lijoi, A., Rebaudo, G. and Zanella, G. (2023). Clustering consistency with Dirichlet process mixtures. Biometrika, 110, 551–558.
- Lijoi, A., Prünster, I. and Rebaudo, G. (2023). Flexible clustering via hidden hierarchical Dirichlet **priors.** Scandinavian Journal of Statistics, 50, 213–234.
- 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.

#### Papers under Review

- Rebaudo G. and Müller, P. Graph-aligned random partition model (GARP).
- Franzolini, B. and Rebaudo G. Entropy-regularized probabilistic clustering.
- Lin Q., Rebaudo G. and Müller, P. Separate exchangeability as modeling principle in Bayesian nonparametrics.
- Roark, C. L., Paulon, G., Rebaudo, G., McHaney, J. R., Sarkar, A. and Chandrasekaran, B. Individual differences in working memory impact decision processes during speech category learning.
- Rebaudo G., Llanos, F., Chandrasekaran B. and Sarkar, A. Bayesian mixed multidimensional scaling for auditory processing.

# Discussions

- 9. 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.
- 10. 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 [in press]

### Conference Proceedings (Peer-Reviewed)

- 11. Anceschi N., Fasano, A. and Rebaudo G. (2023). **Expectation propagation for the smoothing distribution** in dynamic probit. *Bayesian Statistics, New Generations New Approaches (BaYSM2022).*[in press]
- 12. 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. [in press]
- 13. 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. [in press]
- 14. 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.[in press]
- 15. 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.
- 16. 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.
- 17. Fasano, A. and Rebaudo G. (2021). Variational inference for the smoothing distribution in dynamic probit models. *Book of Short Papers SIS 2021*, 1076–1081.

#### AWARDS

#### Academic Awards

[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

[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 (selected — alphabetical order)

Annals of Statistics • Bayesian Analysis • Electronic Journal of Statistics • Journal of Machine Learning Research • Scandinavian Journal of Statistics • Statistical Methods & Applications • Statistical Science.

## Paper Competition Reviewer

Student Paper Competition for Section on Bayesian Statistical Science (SBSS) of the American Statistical Association (ASA).

Volunteer for the European Researchers' Night. Milan, Italy.

9/2019

# 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

Member of the Research Project of National Interest (PRIN) group "Discrete random structures for Bayesian learning and prediction." (National Coordinator: Antonio Lijoi; Funding Agency: Italian Ministry of University and Research; 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; Funding Agency: The National Institutes of Health; Duration: 2022-27).

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

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

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

### Teaching EXPERIENCE

# **Excellence in Teaching Certificates**

• Bocconi Excellence in Advanced Teaching by BUILT (**BEAT**).

2019

#### Lecturer at University of Turin, Turin, Italy

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

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

- Monte Carlo Methods Ph.D. (AY 2022/2023).
- Mathematical Statistics I Ph.D. (AY 2022/2023).
- Introduction to Mathematical Statistics B.Sc. (AY 2022/2023).

#### Teaching Assistant at Bocconi University, Milan, Italy

- Machine Learning II M.Sc. (AY 2020/2021, AY 2019/2020).
- Data Analysis M.Sc. (AY 2019/2020, AY 2018/2019, AY 2017/2018).

#### 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

- [2024] Interpretable Inference via Principled BNP Approaches in Biomedical Research and Beyond. Singapore, SG.
- [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 International Conference of the ERCIM WG on Computational and Methodological Statistics]. London, UK (online).
- [2021] BIRS-CMO [Workshop on Foundations of Objective Bayesian Methodology]. 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 International Conference of the ERCIM WG on Computational and Methodological Statistics. London, UK (online).
- [2019] IIASA Conference 2019 [International Indian Statistical Association]. Mumbai, India.
- [2019] Second Italian Meeting in Probability and 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**

[2019] O'Bayes 2019 [Objective Bayes Methodology Conference]. Warwick, United Kingdom.

[2019] BNP12 [International Conference on Bayesian Nonparametrics]. Oxford, United Kingdom.

# ${\bf Seminars}$

[2021] SDS Seminar Series. Department of Statistics and Data Sciences at the University of Texas at Austin, USA (online).

Computer Skills

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