

# Alessandro Mascaro

Department of Economics, Management and Statistics, University of Milano-Bicocca

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*I'm a 2nd year PhD student in Statistics at University of Milano-Bicocca, advised by Federico Castelletti and Guido Consonni. Previous to that, I obtained with distinction a M.Sc. degree in Actuarial Science and a B.Sc. degree in Economics, both from Università Cattolica del Sacro Cuore. My philosophical and research interests lie primarily in the area of causation and causal inference. In particular, I work on developing Bayesian methodologies for causal structure learning that can reliably quantify uncertainty on their final output*

## Education

### University of Milano-Bicocca

PHD IN STATISTICS

- Advisors: Federico Castelletti, Guido Consonni

Milan, Italy

2019-now

### Università Cattolica del Sacro Cuore

MSC IN ACTUARIAL SCIENCE

- Graduated with distinction
- Thesis: Uncertainty on the dependence structure between marginal distributions: theory and applications to the insurance context
- Advisor: prof. Gian Paolo Clemente

Milan, Italy

2016-2019

### Università Cattolica del Sacro Cuore

BSC IN ECONOMICS

- Graduated with distinction
- Thesis: Elite universities and mass universities: the role of signals in educational choices
- Advisor: prof. Luca Vittorio Angelo Colombo

Milan, Italy

2013-2016

## Publications

### F Castelletti, A Mascaro

STRUCTURAL LEARNING AND ESTIMATION OF JOINT CAUSAL EFFECTS AMONG NETWORK-DEPENDENT VARIABLES

Statistical Methods & Applications

2021

## Presentations

### CONTRIBUTED PRESENTATIONS

#### ISBA World meeting

A BAYESIAN APPROACH TO CAUSAL DISCOVERY FROM SOFT INTERVENTIONS

Online

2021

### POSTER PRESENTATIONS

#### ISI World Statistics Congress, ISBA World Meeting

A BAYESIAN APPROACH TO CAUSAL DISCOVERY FROM SOFT INTERVENTIONS

Online

2021

## Teaching activities

### Bayesian modelling

TEACHING ASSISTANT

- 20h of lectures
- Paper and pencil exercises
- Implementation in JAGS

Università Cattolica del Sacro

Cuore, Milan

2021

### Master in Data Analytics for Management

TUTOR

- 20h of assistance to graduate students
- Paper and pencil exercises on basic statistical inference

Università Cattolica del Sacro

Cuore, Milan

2021

## Other skills

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### PROGRAMMING

- R (Advanced)
- JAGS (Good)
- C++, Python, SQL, Stan (Basic)

### TOOLS

- Markdown (Advanced)
- LaTeX (Good)
- git (basic)

### LANGUAGES

- Italian (native)
- English (fluent)
- German, Latin (Basic)

## Other info

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### MEMBERSHIPS

- International Society for Bayesian Analysis (ISBA)
- j-ISBA