

Alessandro Mascaro

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I am a 4th year PhD student in Statistics at the University of Milano-Bicocca, advised by Federico Castelletti and Guido Consonni. Before, 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 inference and causal structure learning from mixtures of observational and experimental data

Education

Univeritat Pompeu Fabra

VISITING PHD STUDENT

Barcelona, Spain

2022-now

University of Milano-Bicocca

PHD IN STATISTICS

Milan, Italy

2019-now

- Advisors: Federico Castelletti, Guido Consonni

Università Cattolica del Sacro Cuore

MSC IN ACTUARIAL SCIENCE

Milan, Italy

2016-2019

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

Università Cattolica del Sacro Cuore

BSc IN ECONOMICS

Milan, Italy

2013-2016

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

Publications

F Castelletti, A Mascaro

BCDAG: AN R PACKAGE FOR BAYESIAN STRUCTURE AND CAUSAL LEARNING OF GAUSSIAN DAGS

arXiv preprint

2022

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

Workshop on Approximation Methods in Bayesian Analysis

THE I-MAP PARAMETERIZATION FOR BAYESIAN CAUSAL EFFECT ESTIMATION IN GAUSSIAN DAG-MODELS

Marseille, France

2023

ISBA World Meeting

BAYESIAN LEARNING OF CAUSAL STRUCTURES FROM GENERAL INTERVENTIONS

Montreal, Canada

2022

ISI World Statistics Congress, ISBA World Meeting

A BAYESIAN APPROACH TO CAUSAL DISCOVERY FROM SOFT INTERVENTIONS

Online

2021

Teaching activities

Bayesian modelling, MSc in Data Analytics for Business

*Università Cattolica del Sacro
Cuore, Milan
2021, 2022, 2023*

TEACHING ASSISTANT

- 20h of lectures
- Theoretical exercises
- Tutorials on JAGS

Statistical modelling, MSc in Economics

*Università Cattolica del Sacro
Cuore, Milan
2021, 2022, 2023*

TEACHING ASSISTANT

- 10h of lectures
- Theoretical exercises
- Case studies using R

MSc in Data Analytics for Management

*Università Cattolica del Sacro
Cuore, Milan
2021, 2022*

TUTOR

- 20h of assistance to graduate students
- Theoretical exercises on statistical inference

Other skills

PROGRAMMING

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

TOOLS

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

LANGUAGES

- Italian (native)
- English (fluent)
- Spanish (Basic)

Other info

MEMBERSHIPS

- Institute of Mathematical Statistics (IMS)
- International Society for Bayesian Analysis (ISBA)
- j-ISBA

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