

Alessandro Mascaro

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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. 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 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

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

MEMBERSHIPS

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