Beatrice Franzolini

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Contact information

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Current positions

Jul 2023–Present Fixed-Term Researcher (Italian RTD-A),

Bocconi Institute for Data Science and Analytics - BIDSA,

Bocconi University (Milan, Italy)

Feb 2020-Present Research affiliate, Bayesian Learning Laboratory - BayesLab,

Bocconi University (Milan, Italy)

Past academic positions

Jan 2022–Jul 2023 Research Fellow, Singapore Institute for Clinical Sciences - SICS

Agency for Science, Technology and Research - A*STAR (Singapore, Republic of Singapore)

Jan 2022-Jul 2023 Member, Division of Biomedical Data Science, Yong Loo Lin School of Medicine

National University of Singapore - NUS (Singapore, Republic of Singapore)

Education

Sep 2017 - Feb 2022 *PhD in Statistics*, **Bocconi University** (Milan, Italy)

Advisors: Antonio Lijoi, Igor Prünster

Thesis: On Dependent Processes in Bayesian Nonparametrics: Theory, Methods,

and Applications.

Final Mark: with honors

Sep 2014 - Apr 2017 Master of Science in Finance, Bocconi University (Milan, Italy)

Advisor: Massimo Guidolin

Thesis: Can a Consumption-Based Stochastic Discount Factor Jointly Price the

Cross-section of Commodity Futures Returns?

Final Mark: 110/110 with honors

Sep 2011- Jul 2014 Bachelor in Statistics, University of Bologna (Bologna, Italy)

Advisor: Luca De Angelis

Thesis: Utility Functions for C-CAPM: an Empirical Analysis to Compare CRRA

Functions with Epstein and Zin Function.

Final Mark: 110/110 with honors

Research interests

My research interests include both methodological and applied aspects of Bayesian statistics and machine learning, with a focus on dependent random measures, clustering and random partitions, change-point detection, dynamic models and network data.

Publications

Articles in refereed journals

- 1. Ascolani, F., Franzolini, B., Lijoi, A., and Prünster, I. (2024, in press). Nonparametric priors with full-range borrowing of information, *Biometrika*, forthcoming. https://doi.org/10.1093/biomet/asad063
- 2. Franzolini, B. and Rebaudo, G. (2024, in press). Entropy regularization in probabilistic clustering, *Statistical Methods & Applications*, forthcoming. https://doi.org/10.1007/s10260-023-00716-y

- 3. Franzolini, B., Beskos, A., De Iorio, M., Poklewski-Koziell, W. P., and Grzeszkiewicz, K. (2024). Change-point detection in dynamic Gaussian graphical models: the impact of COVID-19 pandemic on US stock market, *The Annals of Applied Statistics*, 18(1), 555-584. https://doi.org/10.1214/23-AOAS1801
- 4. Franzolini, B., Cremaschi, A., van den Boom, W., and De Iorio, M. (2023). Bayesian clustering of multiple zero-inflated outcomes, *Philosophical Transactions of the Royal Society A*, 381(2247), 1-16. https://doi.org/10.1098/rsta.2022.0145
- 5. Franzolini, B., Lijoi, A., and Prünster, I. (2023). Model selection for maternal hypertensive disorders with symmetric hierarchical Dirichlet processes, *The Annals of Applied Statistics*, 17(1), 313-332. https://doi.org/10.1214/22-AOAS1628

Preprints and submitted papers

- 6. Franzolini, B., De Iorio, M., and Eriksson, J.G. (2024+). Conditional partial exchangeability: a probabilistic framework for multi-view clustering. arXiv:2307.01152
- 7. [*Cross-Disciplinary*] van den Boom, W., Cremaschi, A., Ng, N.B.H., Franzolini, B., Tan, K.B., Chan, J., Tan, K.H., Chong, Y.S., Eriksson, J.G., De Iorio, M. (2024+). Post-partum screening for type 2 diabetes in women with a history of gestational diabetes mellitus: a cost-effectiveness analysis in Singapore.

Refereed proceedings and discussions

- 8. Franzolini, B. (2024, in press). *How to leverage Bayesian mixtures for dynamic clustering and classification*. In Book of Short Papers SIS 2024, forthcoming.
- 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(1), 287-366. https://doi.org/10.1214/22-BA1309
- Franzolini, B., Bondi, L., Fasano, A., and Rebaudo, G. (2023). Bayesian forecasting of multivariate longitudinal zero-inflated counts: an application to civil conflict. In Book of Short Papers CLADAG 2023, 465-468. (Editors: Corretto, P., Giordano G., La Rocca, M., Parrella, M. L., Rampichini, C.) ISBN 9788891935632
- 11. Fasano, A., Anceschi, N., Franzolini, B., and Rebaudo, G. (2023). *Efficient computation of predictive probabilities in probit models via expectation propagation*. In Book of Short Papers CLADAG 2023, 449-452. (Editors: Corretto, P., Giordano G., La Rocca, M., Parrella, M. L., Rampichini, C.) ISBN 9788891935632
- 12. Fasano, A., Anceschi, N., Franzolini, B., and Rebaudo, G. (2023). *Efficient expectation propagation for posterior approximation in high-dimensional probit models*. In Book of Short Papers SIS 2023, 1133-1138. (Editors: Chelli, F. M., Ciommi, M., Mariani, F., Recchioni, M. C.) ISBN 9788891935618
- 13. Franzolini, B. and Rebaudo, G. (2022). *A regularized-entropy estimator to enhance cluster interpretability in Bayesian nonparametrics*. In Book of Short Papers SIS 2022, 387-397. (Editors: Balzanella, A., Bini, M., Cavicchia, C. and Verde, R.). ISBN 9788891932310
- 14. Ascolani, F., Franzolini, B., Lijoi, A., and Prünster, I. (2021). *On the dependence structure in Bayesian nonparametric priors*. In Book of Short Papers SIS 2021 (Editors: Perna, C., Salvati, N. and Schirripa Spagnolo, F.). ISBN 9788891927361

Conference presentations and seminars

Invited talks and seminars

- 1. Recent Developments in the Techniques of Bayesian Paradigm, Banaras Hindu University, Varanasi, India (January 2025 upcoming).
- 2. Frontiers of Bayesian Inference and Data Science, BIRS-CMO Workshop, Oaxaca, Mexico (September 2024 upcoming).
- 3. 11th World Congress in Probability and Statistics Bernoulli-IMS, Bochum, Germany (August 2024 upcoming).
- 4. 3rd BNP Networking Workshop, Singapore, Republic of Singapore (August 2024 upcoming)
- 5. IMS Interpretable Inference via Principled BNP Approaches in Biomedical Research and Beyond residential research program in Singapore, Singapore, Republic of Singapore (July 2024 upcoming).

- 6. 2024 World Meeting of the International Society for Bayesian Analysis (ISBA 2024), Venezia, Italy (July 2024 upcoming).
- 7. International Symposium on Nonparametric Statistics 2024 (ISNPS 2024), Braga, Portugal (June 2024 upcoming).
- 8. 52nd Meeting of the Italian Statistical Society (SIS 2024), Bari, Italy (June 2024 upcoming).
- 9. 4th Italian Meeting on Probability and Mathematical Statistics 2024, Rome, Italy (June 2024 upcoming).
- 10. StaTalk2024@DiSIA UNIFI, Firenze, Italy (May 2024 upcoming).
- 11. Seminar at Department of Mathematics and Statistics, University of Bern (March 2024).
- 12. 16th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2023), Berlin, Germany (December 2023).
- 13. 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan (August 2023).
- 14. Approximation Methods in Bayesian Analysis @ CIRM, Marseille, France (June 2023).
- 15. 15th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2022), London, UK (December 2022).
- 16. 2022 World Meeting of the International Society for Bayesian Analysis (ISBA 2022), Montreal, Canada (June 2022).
- 17. 51st Meeting of the Italian Statistical Society (SIS 2022), Caserta, Italy (June 2022).
- 18. 5th International Conference on Econometrics and Statistics (ECOSTA 2022), Kyoto, Japan (June 2022).
- 19. Foundations of Objective Bayesian Methodology Workshop, Oaxaca, Mexico (November 2021).
- 20. 4th International Conference on Econometrics and Statistics (ECOSTA 2021), Hong-Kong, virtual (June 2021).
- 21. 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMSTATIS-TICS 2020), London, UK, virtual (December 2020).

Contributed talks

- 22. 8th INVALSI data: a tool for teaching and scientific research. (INVALSI Seminar 2023), Rome, Italy (November 2023).
- 23. 14th Scientific Meeting Classification and Data Analysis Group (Cladag 2023), Salerno, Italy (September 2023).
- 24. 13th International Conference on Bayesian Nonparametrics (BNP13 2022), Puerto Varas, Chile (October 2022).
- 25. Workshop ISBA@CIRM, Marseille, France (June 2021).
- 26. 2021 World Meeting of the International Society for Bayesian Analysis (ISBA 2021), Kunming, China, virtual (June 2021).
- 27. 50th Meeting of the Italian Statistical Society (SIS 2021), virtual conference Pisa, Italy (June 2021).

Awards and funding

- 2024 New Researcher Travel Award, Institute of Mathematical Statistics (IMS)
- 2023-26 Task member of PE1 FAIR Future Artificial Intelligence Research CUP B43C22000800006
- 2022 Travel Award, BNP world meeting
- 2022 Travel Award, ISBA world meeting
- Nov 2021-Jan 2022 Research assistantship, Bocconi Institute for Data Science and Analytics, Bocconi University
- 2021 Merit-based financial support, Department of Decision Sciences, Bocconi University
- 2017-21 Merit-based Ph.D. fellowship, Department of Decision Sciences, Bocconi University
- Apr 2017-Jul 2017 Research assistantship, Department of Finance, Bocconi University
- Jul 2016-Sep 2016 Research assistantship, Department of Finance, Bocconi University

Society memberships and research networks

Institute of Mathematical Statistics (IMS); International Society for Bayesian Analysis (ISBA) [sections: Junior-ISBA, Bayesian Nonparametrics, Biostatistics and Pharmaceutical Statistics]; Italian Statistical Society (SIS) [sections: y-SIS, Classification and Data Analysis Group]; Complex Data Modeling Research Network (MiDaS).

Teaching activities

		Type of		
Level	Univeristy	activity*	Period	Duration
MSc	Bocconi University	CD	a.y. 2023-24	48h
BSc	Bocconi University	L	a.y. 2020-21	20h
MSc	Bocconi University	L	a.y. 2020-21	12h
BSc	Bocconi University	L	a.y. 2019-20	40h
BSc	Bocconi University	TA	a.y. 2020-21	90h
MSc	Bocconi University	TA	a.y. 2020-21	18h
BSc	Bocconi University	TA	a.y. 2019-20	90h
MSc	Bocconi University	TA	a.y. 2019-20	18h
BSc	Catholic Uni. of the Sacred Heart	TA	a.y. 2019-20	24h
BSc	Bocconi University	TA	a.y. 2018-19	90h
MSc	Bocconi University	TA	a.y. 2018-19	18h
BSc	Bocconi University	TA	a.y. 2018-19	57h
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* CD = Course Director; L = Lecturer; TA = Teaching Assistant

Student supervision

- Vladimir Badalyan, MSc student, Bocconi University (expected graduation: 2024)
- Noemi Savelkoul, MSc student, Bocconi University (expected graduation: 2024)
- Michele Graziano, MSc student, Bocconi University (expected graduation: 2024)

Professional activities

• Service to Scientific Societies

- Chair for j-ISBA section of ISBA junior section of the International Society for Bayesian Analysis (y. 2024).
- **Chair-Elect** for j-ISBA section of ISBA junior section of the International Society for Bayesian Analysis (y. 2023).
- Executive board member for the Blackwell-Rosenbluth award by ISBA and j-ISBA (y. 2023)

• Conferences organization

- Chair of the SC of the BAyesian Young Statisticians Meeting 2023 (BAYSM 2023) (y. 2023)
- Member of the SC of the Satellite workshop to International Society for Bayesian Analysis (ISBA) world meeting, at Università della Svizzera Italiana (USI), Lugano, Switzerland. (y. 2024)

- Session organizer at

- * Bernoulli-IMS 2024 World Congress, Bochum, Germany Session title: "New Trends in Bayesian Nonparametrics" (y. 2024)
- * Joint statistical meeting 2024 (JSM 2024), Portland, Oregon Session title: "Blackwell-Rosenbluth Award" (y. 2024)
- * 4th Italian Meeting on Probability and Mathematical Statistics 2024, Rome, Italy Session title: "Recent Advances in Bayesian Nonparametric Statistics" (y. 2024)
- * RSS International Conference 2024 (RSS 2024), Brighton, UK. Session title: "Bayesian methods for spatio-temporal data that don't take ages" (y. 2024)
- * International Symposium on Nonparametric Statistics 2024 (ISNPS 2024), Braga, Portugal. Session title: "Random partitions and Bayesian dependent clustering". (invited organizer y. 2024)
- * 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan. Session title: "Advances in Bayesian nonparametrics and model-based clustering". (invited organizer y. 2023)

• Editorial and referee activities

- Editor for New Trends in Bayesian Statistic Springer Proceedings in Mathematics & Statistics (expected publication: Nov 2024)
- Referee for
 - * Journals: Bayesian Analysis, Biostatistics, Computational Statistics and Data Analysis, Electronic Journal of Statistics, Journal of the American Statistical Association, Stat, Statistical Science, and Statistics and Computing.
 - * Competitive grant funding of Italian Ministry for University and Scientific Research.
- Coordinator, monthly reading group of Statistics, at NUS and A*STAR, 2022-2023 (Singapore, Republic of Singapore).

• Volunteer and outreach activities

- Data analyses for RiminiInRete, a digital database for studying and improving Rimini's school system (y. 2021-present, Rimini, Italy),
- Webinar "STEM Morning Science, Technology, Engineering, Mathematics" for high-school students at the University of Bologna (y. 2022, online).
- Training course "Statistics and Data-analysis with Excel" for high-school and elementary teachers (y. 2022, online)
- Webinar "About the relationship between students behavior and civic education grades" for high-school and elementary school teachers (y. 2022, online)
- Seminar "Gender Differences in Primary and Secondary Schools in the Province of Rimini: Evidence from the RIR Project" for high-school and elementary school teachers (y. 2021, online)
- European Researchers' Night 2019 (Milan, Italy),
- Fondazione Rodolfo Debenedetti, project: racCONTAMI 2018, Third Census of Homeless People in Milan (Milan, Italy).
- Writing assistantship for Chapter 1 of the book "Essentials of time series for financial applications, Guidolin M. and Pedio M., Academic Press, 2018."

Public softwares

- 1. GitHub repository BMMclassifier: R codes for How to leverage Bayesian mixtures for dynamic clustering and classification.
- 2. GitHub repository Furble: Python and R codes for Nonparametric priors with full-range borrowing of information.
- 3. GitHub repository CPE: R code for Conditional partial exchangeability: a probabilistic framework for multi-view clustering.
- 4. GitHub repository ERC: R code for Entropy regularization in probabilistic clustering.
- 5. GitHub repository DynamicGGM: R code for Change point detection in dynamic Gaussian graphical models.
- 6. GitHub repository MFMmultiHurdle: R code for Bayesian Clustering of Multiple Zero-Inflated Outcomes.
- 7. GitHub repository shdp: Python code for Model Selection for Maternal Hypertensive Disorders with Symmetric Hierarchical Dirichlet Processes.

Other education

- 2023 Grant writing, Introduction to grant writing: writing effective grant proposals (Singapore) Instructor: J. Lebrun
- 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)
- 2018 Bocconi Excellence in Advanced Teaching (BEAT) by BUILT (Milan, Italy)

Other work experience

2016–2019 Contributing editor, Zanichelli editore S.p.A, (Bologna, Italy)