Beatrice Franzolini - CV

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Contact information

Email : franzolini@pm.me or beatrice.franzolini@unibocconi.it
Website : `https://beatricefranzolini.github.io`

Current position

Jul 2023–Present	**Researcher (Italian RTD-A)**, Bocconi University, Italy.

Past academic positions

	After PhD:
Jan 2022–Jul 2023	*Research Fellow*, Agency for Science, Technology and Research (Singapore)
Jan 2022–Jul 2023	*Member*, Division of Biomedical Data Science, NUS School of Medicine (Singapore)
	Before PhD:
Nov 2021–Jan 2022	*Research assistant*, Bocconi Institute for Data Science and Analytics (Milan, Italy)
Sep 2019–Aug 2021	*Adjunct professor*, Bocconi University (Milan, Italy)
Sep 2018–Aug 2021	*Teaching assistant*, Bocconi University (Milan, Italy)
Sep 2019–Aug 2020	*Teaching assistant*, Catholic University of the Sacred Heart (Milan, Italy)
Apr 2017–Jul 2017	*Research assistant*, Bocconi University (Milan, Italy)
Jul 2016–Jul 2017	*Tutor* assisting MSc students with thesis preparation, Bocconi University (Milan, Italy)
Jul 2016–Sep 2016	*Research assistant*, Bocconi University (Milan, Italy)

Education

Sep 2017 - Feb 2022	***PhD in Statistics*, Bocconi University** (Milan, Italy)	
	Thesis:	On Dependent Processes in Bayesian Nonparametrics: Theory, Methods, and Applications
	Advisors:	Antonio Lijoi, Igor Prünster
	Final Mark:	with honours (cum laude)
Sep 2014 - Apr 2017	***Master of Science in Finance*, Bocconi University** (Milan, Italy)	
	Thesis:	Can a Consumption-Based Stochastic Discount Factor Jointly Price the Cross-section of Commodity Futures Returns?
	Advisor:	Massimo Guidolin
	Final Mark:	with honours (110/110 cum laude)
Sep 2011- Jul 2014	***Bachelor in Statistics*, University of Bologna** (Bologna, Italy)	
	Thesis:	Utility Functions for C-CAPM: an Empirical Analysis to Compare CRRA Functions with Epstein and Zin Function.
	Advisor:	Luca De Angelis
	Final Mark:	with honours (110/110 cum laude)

Research interests

My research interests are in Bayesian nonparametric statistics, applied Bayesian modelling, and computational statistics, with a focus on clustering and random partition models, change-point detection, dynamic models, biomedical applications, and financial econometrics applications.

Preprints and submitted papers

- Franzolini, B., De Iorio, M., and Eriksson, J. (2023+). Conditional partial exchangeability: a probabilistic framework for multi-view clustering. arXiv:2307.01152 (status: submitted, arXiv:2307.01152)
- Ascolani, F., **Franzolini, B.**, Lijoi, A., and Prünster, I. (2023+). *Nonparametric priors with full-range borrowing of information* (status: revision requested)
- **Franzolini, B.** and Rebaudo, G. (2023+). *Entropy regularization in probabilistic clustering* (status: revision requested)

Articles in refereed journals

(1) **Franzolini, B.**, Beskos, A., De Iorio, M., Poklewski-Koziell, W. P., and Grzeszkiewicz, K. (2023+). *Change-point detection in dynamic Gaussian graphical models: the impact of COVID-19 pandemic on US stock market*, The Annals of Applied Statistics, *in press*.

(2) **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`

(3) **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), 20220145. `https://doi.org/10.1098/rsta.2022.0145`

Refereed proceedings and discussions

(4) **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, in press.

(5) 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, in press.

(6) 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, in press.

(7) 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`

(8) **Franzolini, B.** and Rebaudo, G. (2022). *A regularized-entropy estimator to enhance cluster interpretability in Bayesian nonparametrics.* In Book of Short Papers SIS 2022 (Editors: Balzanella, A., Bini, M., Cavicchia, C. and Verde, R.). ISBN 9788891932310

(9) 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

Conferences, talks, and seminars

Invited talks

- 16th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2023), Berlin, Germany (December 2023 - upcoming).
- 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan (August 2023 - upcoming).
- Approximation Methods in Bayesian Analysis @ CIRM , Marseille, France (June 2023)
- 15th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2022), London, UK (December 2022).
- 2022 World Meeting of the International Society for Bayesian Analysis (ISBA 2022), Montreal, Canada (June 2022). Travel award (700 USD).
- 51st Meeting of the Italian Statistical Society (SIS 2022), Caserta, Italy (June 2022).
- 5th International Conference on Econometrics and Statistics (ECOSTA 2022), Kyoto, Japan (June 2022).
- Foundations of Objective Bayesian Methodology workshop, Oaxaca, Mexico (November 2021).
- 4th International Conference on Econometrics and Statistics (ECOSTA 2021), virtual conference - Hong Kong (June 2021).
- 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMSTATISTICS 2020), virtual conference (December 2020).
- 45th Arkansas Spring Lectures Series - Mathematical Sciences, virtual lectures - Fayetteville, USA (November 2020).

Contributed talks

- 14th Scientific Meeting Classification and Data Analysis Group (Cladag 2023), Salerno, Italy (September 2023 - upcoming)
- 13th International Conference on Bayesian Nonparametrics (BNP13 2022), Puerto Varas, Chile (October 2022). Travel award (1000 USD).
- Workshop ISBA@CIRM, Marseille, France (June 2021).
- 2021 World Meeting of the International Society for Bayesian Analysis (ISBA 2021),virtual conference (June 2021).
- 50th Meeting of the Italian Statistical Society (SIS 2021), virtual conference - Pisa, Italy (June 2021).

Awards and funding

- 2022 Travel award, BNP world meeting (1000 USD)
- 2022 Travel award, ISBA world metting (700 USD)
- 2021 Financial support, Bocconi University
- 2017-21 Merit-based Ph.D. fellowship, Bocconi University

Professional services

- **Chair-Elect** for j-ISBA section of ISBA - International Society for Bayesian Analysis (y. 2023).
- **Member of the scientific committee** for
  - the Blackwell-Rosenbluth award by j-ISBA (y. 2023) - j-ISBA liaison,
  - the BAyesian Young Statisticians Meeting (BAYSM:O 2023) conference by j-ISBA (y. 2023).
- **Session organizer** at the 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan. Invited session title: "Advances in Bayesian nonparametrics and model-based clustering".
- **Referee** for *Bayesian Analysis*, *BAYSM* (BAyesian Young Statisticians Meeting), *Biostatistics*, *Computational Statistics and Data Analysis*, *Journal of the American Statistical Association*, *Stat*, and *Statistical Science*.
- **Coordinator**, monthly reading group of Statistics, at NUS and A*STAR (Singapore, Repubblic of Singapore).
- **Contributing editor**, Zanichelli editore S.p.A, 2016–2019 (Bologna, Italy).
- **Reasearch assistanship** for: Guidolin, M., and Thornton D. L. *Predictions of short-term rates and the expectations hypothesis.* International Journal of Forecasting 34.4 (2018): 636-664.
- **Writing assistanship** for Chapter 1 of the book "*Essentials of time series for financial applications*, Guidolin M. and Pedio M. , Academic Press, 2018."
- **Volonteer** for
  - RiminiInRete, a digital database for studying and improving Rimini's school system (Rimini, Italy),
  - European Researchers' Night 2019 (Milan, Italy),
  - Fondazione Rodolfo Debenedetti, project: racCONTAMI 2018, Third Census of Homeless People in Milan (Milan, Italy).

Society memberships

Institute of Mathematical Statistics (IMS) ; International Society for Bayesian Analysis (ISBA); Italian Statistical Society (SIS); Complex Data Modeling Research Network (MiDaS).

Public software

1. GitHub repository `CPE`: `R` code for *Conditional partial exchangeability: a probabilistic framework for multi-view clustering*
2. GitHub repository `DynamicGGM`: `R` code for *Change point detection in dynamic Gaussian graphical models*.
3. GitHub repository `MFMmultiHurdle`: `R` code for *Bayesian Clustering of Multiple Zero-Inflated Outcomes*.
4. GitHub repository `sHDP`: `Python` code for *Model Selection for Maternal Hypertensive Disorders with Symmetric Hierarchical Dirichlet Processes*

Teaching activities

Course title	Level	Univeristy	Type of activity*	Period	Duration
Statistica	BSc	Bocconi University	T	a.y. 2020-2021	20h
Financial Economentrics and Empirical Finance	MSc	Bocconi University	T	a.y. 2020-2021	12h
Statistica	BSc	Bocconi University	T	a.y. 2019-2020	40h
Statistica	BSc	Bocconi University	TA	a.y. 2020-2021	90h
Financial Economentric and Empirical Finance	MSc	Bocconi University	TA	a.y. 2020-2021	18h
Statistica	BSc	Bocconi University	TA	a.y. 2019-2020	90h
Financial Economentrics and Empirical Finance	MSc	Bocconi University	TA	a.y. 2019-2020	18h
Statistics	BSc	Catholic University of the Sacred Heart	TA	a.y. 2019-2020	24h
Statistica	BSc	Bocconi University	TA	a.y. 2018-2019	90h
Financial Economentrics and Empirical Finance	MSc	Bocconi University	TA	a.y. 2018-2019	18h
Metodi quantitativi per la finanza	BSc	Bocconi University	TA	a.y. 2018-2019	57h

*** T = as lecturer; TA = as teaching assistant**

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)