CURRICULUM VITAE – Beatrice Franzolini

Family name Franzolini
Given name Beatrice
E-mail address franzolini@pm.me

Education

2017 – today **PhD in Statistics** - *Bocconi University, Milan, Italy.*

Expected graduation date: January 2022
Research area: Bayesian nonparametrics and dependent priors for statistical applications.
Advisors: Antonio Lijoi and Igor Prünster.

2014 – 2017 **MSc in Finance** - *Bocconi University, Milan, Italy.* 110/110 cum laude

Thesis title: Can a Consumption-Based Stochastic Discount Factor Jointly Price the Cross-section of Commodity Futures Returns?
Main Courses: Econometrics, Quantitative Finance, Bayesian Statistics, Macroeconometrics.

2011 – 2014 **BSc in Statistics** - *University of Bologna, Bologna, Italy.* 110/110 cum laude

Thesis title: Utility functions for C-CAPM: an empirical analysis to compare CRRA functions with Epstein and Zin function.
Main Courses: Data Analysis, Statistics, Probability, Time series analysis, Econometrics, Demography

Teaching activities

A.Y. 2020-2021 **Adjunct Professor** - *Bocconi University, Milan, Italy.*

Courses: Statistica; Financial Econometrics and Empirical Finance.

A.Y. 2019-2020 **Adjunct Professor** - *Bocconi University, Milan, Italy.*

Course: Statistica.

Teaching Assistant - *Università Cattolica del Sacro Cuore, Milano, Italy.*

Course: Statistics.

Teaching Assistant - *Bocconi University, Milano, Italy.*

Course: Financial Econometrics and Empirical Finance.

A.Y. 2018-2019 **Teaching Assistant** - *Bocconi University, Milano, Italy.*

Courses: Financial Econometrics and Empirical Finance; Statistica; Metodi Quantitativi per la Finanza.

Other work and research experiences

2016-2019 ***Contributing Editor***, *Zanichelli Editore, Bologna, Italy.*

2015-2017 ***Research Assistant***, *Bocconi University, Milan, Italy.*

Editorial work

I serve as reviewer for *Bayesian Analysis*.

Research interests

Bayesian nonparametrics, Bayesian modelling of complex data and biostatistics.

Working Papers

- *Species Sampling Models (joint work with A. Lijoi, I. Prünster and G. Rebaudo, working paper)*

- *Negatively Associated Dependent Prior Processes (joint work with F. Ascolani, A. Lijoi and I. Prünster, working paper)*

- *Dependent Prior Processes for Panel Count Data (joint work with A. Lijoi and I. Prünster, working paper)*

- *Dependent Invariant Nonparametric Priors for Model Selection of Maternal Hypertensive Disorders (joint work with A. Lijoi and I. Prünster, working paper)*

Participation to conferences

- 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMSTATISTICS 2020), December 2020, Virtual conference.

- 45th Arkansas Spring Lectures Series - Mathematical Sciences, Fayetteville, USA (November 2020).

Other education

July 2018	*Bocconi Summer School in Advanced Statistics and Probability: Graphical Models.*
December 2018	*Bocconi Excellence in Advanced Teaching (BEAT) course.*

Language skills

Italian (native language); English (C1); Spanish (B1).

Programming skills

R, Python, MATLAB, LaTeX (good)

Stata, SAS (basic)