

Contact information

Email : beatrice.franzolini@unibocconi.it or franzolini@pm.me

Website : <https://beatricefranzolini.github.io>

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 and dynamic models.

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 (status: submitted)
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. (status: submitted)

Refereed proceedings and discussions

8. 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>
9. 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
10. 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
11. 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
12. 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
13. 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. 2022 International Indian Statistical Association Conference (2022 IISA Conference), Bangalore, India (December 2022).
16. 15th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2022), London, UK (December 2022).
17. 2022 World Meeting of the International Society for Bayesian Analysis (ISBA 2022), Montreal, Canada (June 2022).
18. 51st Meeting of the Italian Statistical Society (SIS 2022), Caserta, Italy (June 2022).
19. 5th International Conference on Econometrics and Statistics (ECOSTA 2022), Kyoto, Japan (June 2022).
20. Foundations of Objective Bayesian Methodology Workshop, Oaxaca, Mexico (November 2021).
21. 4th International Conference on Econometrics and Statistics (ECOSTA 2021), ~~Hong Kong~~, virtual (June 2021).
22. 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMSTATISTICS 2020), ~~London, UK~~, virtual (December 2020).
23. 45th Arkansas Spring Lectures Series - Mathematical Sciences, virtual lectures - Fayetteville, USA (November 2020).

Contributed talks

24. 8th INVALSI data: a tool for teaching and scientific research. (INVALSI Seminar 2023), Rome, Italy (November 2023).
25. 14th Scientific Meeting Classification and Data Analysis Group (Cladag 2023), Salerno, Italy (September 2023).
26. 13th International Conference on Bayesian Nonparametrics (BNP13 2022), Puerto Varas, Chile (October 2022).
27. Workshop ISBA@CIRM, Marseille, France (June 2021).
28. 2021 World Meeting of the International Society for Bayesian Analysis (ISBA 2021), ~~Kunming, China~~, virtual (June 2021).
29. 50th Meeting of the Italian Statistical Society (SIS 2021), virtual conference - Pisa, Italy (June 2021).

Awards and funding

- 2023-26 Task Member of *PE1 FAIR - Future Artificial Intelligence Research - CUP B43C22000800006*
- 2022 Travel award, BNP world meeting (1000 USD)
- 2022 Travel award, ISBA world meeting (700 USD)
- 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 and 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

Course title	Level	Univeristy	Type of activity*	Period	Duration
Bayesian Statistical Methods	MSc	Bocconi University	CD	a.y. 2023-24	48h
Statistics	BSc	Bocconi University	I	a.y. 2020-21	20h
Financial Econometrics and Empirical Finance	MSc	Bocconi University	I	a.y. 2020-21	12h
Statistics	BSc	Bocconi University	I	a.y. 2019-20	40h
Statistics	BSc	Bocconi University	TA	a.y. 2020-21	90h
Financial Econometric and Empirical Finance	MSc	Bocconi University	TA	a.y. 2020-21	18h
Statistics	BSc	Bocconi University	TA	a.y. 2019-20	90h
Financial Econometrics and Empirical Finance	MSc	Bocconi University	TA	a.y. 2019-20	18h
Statistics	BSc	Catholic Uni. of the Sacred Heart	TA	a.y. 2019-20	24h
Statistics	BSc	Bocconi University	TA	a.y. 2018-19	90h
Financial Econometrics and Empirical Finance	MSc	Bocconi University	TA	a.y. 2018-19	18h
Quantitative Methods for Finance	BSc	Bocconi University	TA	a.y. 2018-19	57h

* CD = Course Director; I = Instructor; 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 Non-parametrics” (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 De Benedetti, 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 `FuRBI`: 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)