# Beatrice Franzolini UPDATED: December 2023

### Contact information

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## **Current position**

Jul 2023–Present Fixed-Term Researcher (RTD-A, equivalent to Assistant Professor), Bocconi Institute for Data Science and Analytics,

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, 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

Final Mark: 110/110 with honors

Sep 2011- Jul 2014 Bachelor in Statistics, University of Bologna (Bologna, Italy) Advisor: Luca De Angelis

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 clustering and random partitions, change-point detection and dynamic models, zero-inflated data, as well as biomedical and behavioral applications.

#### **Publications**

#### Articles in refereed journals

- 1. Ascolani, F., Franzolini, B., Lijoi, A., and Prünster, I. (2023+, in press). Nonparametric priors with full-range borrowing of information, *Biometrika*, forthcoming. https://doi.org/10.1093/biomet/asad063
- 2. Franzolini, B., Beskos, A., De Iorio, M., Poklewski-Koziell, W. P., and Grzeszkiewicz, K. (2023+, in press). Change-point detection in dynamic Gaussian graphical models: the impact of COVID-19 pandemic on US stock market, *The Annals of Applied Statistics*, forthcoming.
- 3. Franzolini, B. and Rebaudo, G. (2023+, in press). Entropy regularization in probabilistic clustering, *Statistical Methods & Applications*, forthcoming. https://doi.org/10.1007/s10260-023-00716-y
- 4. 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
- 5. 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

## Preprints and submitted papers

6. Franzolini, B., De Iorio, M., and Eriksson, J. (2023+). Conditional partial exchangeability: a probabilistic framework for multi-view clustering. arXiv:2307.01152 (status: submitted)

## Refereed proceedings and discussions

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., 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
- 9. 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
- 10. 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
- 11. 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
- 12. 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

## Ongoing research projects

- Detecting evolving communities in dynamic network data (joint work with F. Gaffi)
- Geometry of scale mixtures (joint work with M. De Iorio)
- Multivariate species sampling models (joint work with A. Lijoi, I. Prünster and G. Rebaudo)
- A Bayesian semi-parametric model for longitudinal growth and appetite phenotypes in children (*joint work with A. Cremaschi, M. De Iorio, and A. Fogel*)
- Dependent prior processes for panel count data (joint work with A. Lijoi and I. Prünster)

## Seminars and conference presentations

## Invited talks

- 1. Frontiers of Bayesian Inference and Data Science, BIRS-CMO Workshop, Oaxaca, Mexico (September 2024 upcoming).
- 2. Interpretable Inference via Principled BNP Approaches in Biomedical Research and Beyond residential research program, Singapore, Republic of Singapore (July 2024 upcoming).
- 3. 2024 World Meeting of the International Society for Bayesian Analysis (ISBA 2024), Venezia, Italy (July 2024 upcoming).
- 4. International Symposium on Nonparametric Statistics 2024 (ISNPS 2024), Braga, Portugal (June 2024 upcoming).
- 5. 16th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2023), Berlin, Germany (December 2023 upcoming).
- 6. 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan (August 2023).
- 7. Approximation Methods in Bayesian Analysis @ CIRM, Marseille, France (June 2023).
- 8. 2022 International Indian Statistical Association Conference (2022 IISA Conference), Bangalore, India (December 2022) [talk canceled due to illness].
- 9. 15th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2022), London, UK (December 2022).
- 10. 2022 World Meeting of the International Society for Bayesian Analysis (ISBA 2022), Montreal, Canada (June 2022). Travel award (700 USD).
- 11. 51st Meeting of the Italian Statistical Society (SIS 2022), Caserta, Italy (June 2022).
- 12. 5th International Conference on Econometrics and Statistics (ECOSTA 2022), Kyoto, Japan (June 2022).
- 13. Foundations of Objective Bayesian Methodology Workshop, Oaxaca, Mexico (November 2021).
- 14. 4th International Conference on Econometrics and Statistics (ECOSTA 2021), Hong-Kong, virtual (June 2021).
- 15. 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMSTATISTICS 2020), London, UK, virtual (December 2020).
- 16. 45th Arkansas Spring Lectures Series Mathematical Sciences, virtual lectures Fayetteville, USA (November 2020).

#### Contributed talks

- 17. 8th INVALSI data: a tool for teaching and scientific research. (INVALSI Seminar 2023), Rome, Italy (November 2023).
- 18. 14th Scientific Meeting Classification and Data Analysis Group (Cladag 2023), Salerno, Italy (September 2023).

- 19. 13th International Conference on Bayesian Nonparametrics (BNP13 2022), Puerto Varas, Chile (October 2022). Travel award (1000 USD).
- 20. Workshop ISBA@CIRM, Marseille, France (June 2021).
- 21. 2021 World Meeting of the International Society for Bayesian Analysis (ISBA 2021), Kunming, China, virtual (June 2021).
- 22. 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 Financial support, Bocconi University
- 2017-21 Merit-based Ph.D. fellowship, Bocconi University
- Apr 2017-Jul 2017 and Jul 2016-Sep 2016 Research assistantship, Department of Finance, Bocconi University

#### Professional service

- 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).
- Service in scientific committees
  - Satellite workshop to International Society for Bayesian Analysis (ISBA) world meeting, at Università della Svizzera italiana (USI), Lugano, Switzerland. (y. 2024)
  - the BAyesian Young Statisticians Meeting 2023 (BAYSM 2023) [Chair of the SC] (y. 2023)
  - the Blackwell-Rosenbluth award by ISBA and j-ISBA [j-ISBA liaison of the SC Executive Board] (y. 2023)

## • Session organizer at

- International Symposium on Nonparametric Statistics 2024 (ISNPS 2024), Braga, Portugal.
   Session title: "Random partitions and Bayesian dependent clustering".
- 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan.
   Session title: "Advances in Bayesian nonparametrics and model-based clustering".
- **Referee** for Bayesian Analysis, Biostatistics, Computational Statistics and Data Analysis, Journal of the American Statistical Association, Stat, Statistical Science, and Statistics and Computing.
- Coordinator, monthly reading group of Statistics, at NUS and A\*STAR, 2022-2023 (Singapore, Republic of Singapore).
- Volunteer and outreach activities for
  - 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 assistanship for Chapter 1 of the book "Essentials of time series for financial applications, Guidolin M. and Pedio M., Academic Press, 2018."

# 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).

## **Public softwares**

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

## Teaching activities

| O                                            |       |                                   | Type of   |              |          |
|----------------------------------------------|-------|-----------------------------------|-----------|--------------|----------|
| Course title                                 | Level | Univeristy                        | activity* | Period       | Duration |
| Bayesian Statistical Methods                 | MSc   | Bocconi University                | CD        | a.y. 2023-24 | 48h      |
| Statistica                                   | BSc   | Bocconi University                | I         | a.y. 2020-21 | 20h      |
| Financial Econometrics and Empirical Finance | MSc   | Bocconi University                | I         | a.y. 2020-21 | 12h      |
| Statistica                                   | BSc   | Bocconi University                | I         | a.y. 2019-20 | 40h      |
| Statistica                                   | BSc   | Bocconi University                | TA        | a.y. 2020-21 | 90h      |
| Financial Economentric and Empirical Finance | MSc   | Bocconi University                | TA        | a.y. 2020-21 | 18h      |
| Statistica                                   | 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      |
| Statistica                                   | BSc   | Bocconi University                | TA        | a.y. 2018-19 | 90h      |
| Financial Econometrics and Empirical Finance | MSc   | Bocconi University                | TA        | a.y. 2018-19 | 18h      |
| Metodi quantitativi per la finanza           | BSc   | Bocconi University                | TA        | a.y. 2018-19 | 57h      |

<sup>\*</sup> CD = Course Director; I = Instructor; TA = 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)

# Other Work experience

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