Beatrice Franzolini

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Contact information

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Current positions

Jul 2023–Present Junior Assistant Professor (fixed-term - Italian RTD-A),

Bocconi Institute for Data Science and Analytics - BIDSA,

Bocconi University (Milan, Italy)

Feb 2020–Present Research Affiliate (from Jul 2023: Member of the core faculty),

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

Preprints and submitted papers

• Franzolini, B., De Iorio, M., and Eriksson, J.G. (2024+). Conditional partial exchangeability: a probabilistic framework for multi-view clustering. arXiv:2307.01152

- Anceschi, N., Fasano, A., Franzolini, B., Rebaudo, G. (2024+). Scalable expectation propagation for generalized linear models.
- [*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.

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). Entropy regularization in probabilistic clustering, *Statistical Methods & Applications*, 33(1), 37–60. 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

Refereed discussions

6. 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

Refereed proceedings

- 7. Franzolini, B. (2024, in press). *How to leverage Bayesian mixtures for dynamic clustering and classification*. In Methodological and Applied Statistics and Demography II, SIS 2024, Short Papers, Solicited Sessions, ISBN 9783031643507.
- 8. Bondi, L., Franzolini, B., and Palma, M. (2024, in press) *A longitudinal study of the gender gap in school grades via flexible Bayesian Beta regression*. In Book of Short Papers SIS 2024, forthcoming.
- 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. BIRS Workshop on Bayesian Uncertainty Quantification in Large Models, Chennai, India. Talk's title: *TBA*. (December 2025 - upcoming)

- 2. Recent Developments in the Techniques of Bayesian Paradigm, Banaras Hindu University, Varanasi, India. Talk's title: *Hierarchically extended stochastic block models for multiplex networks*. (January 2025 upcoming).
- 3. Frontiers of Bayesian Inference and Data Science workshop, BIRS-CMO Workshop, Oaxaca, Mexico. Talk's title: Conditional partial exchangeability: longitudinal and multi-view partitions. (September 2024 upcoming).
- 4. 11th World Congress in Probability and Statistics Bernoulli-IMS, Bochum, Germany. Talk's title: *Conditional partial exchangeability for multi-view clustering and network data.* (August 2024 upcoming).
- 5. 3rd BNP Networking Workshop, Singapore, Republic of Singapore. Talk's title: *Hierarchically extended stochastic block models for multiplex networks*. (August 2024 upcoming)
- 6. IMS Interpretable Inference via Principled BNP Approaches in Biomedical Research and Beyond residential research program in Singapore, Singapore, Republic of Singapore. Talk's title: *Multivariate species sampling models for partially exchangeable data and beyond.* (July 2024 upcoming).
- 7. 2024 World Meeting of the International Society for Bayesian Analysis (ISBA 2024), Venezia, Italy. Talk's title: Conditional partial exchangeability: a probabilistic framework for longitudinal and multi-view clustering. (July 2024 upcoming).
- 8. International Symposium on Nonparametric Statistics 2024 (ISNPS 2024), Braga, Portugal. Talk's title: *Conditional partial exchangeability: a probabilistic framework for longitudinal and multi-view clustering.* (June 2024).
- 9. 52nd Meeting of the Italian Statistical Society (SIS 2024), Bari, Italy. Talk's title: *How to leverage Bayesian mixtures for dynamic clustering and classification.* (June 2024).
- 10. 4th Italian Meeting on Probability and Mathematical Statistics 2024, Rome, Italy. Talk's title: *Multivariate species sampling models*. (June 2024).
- 11. StaTalk2024@DiSIA UNIFI, Firenze, Italy. Talk's title: *How to leverage Bayesian mixtures for dynamic clustering and classification*. (May 2024).
- 12. Seminar at Department of Mathematics and Statistics, University of Bern. Seminar's title: *Rethinking dynamic and network data modeling: a probabilistic framework based on species sampling models.* (March 2024).
- 13. 16th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2023), Berlin, Germany. Talk's title: *Multivariate species sampling models*. (December 2023).
- 14. 6th International Conference on Econometrics and Statistics (ECOSTA 2023), Tokyo, Japan. Talk's title: *Conditional partial exchangeability: A probabilistic framework for multi-view clustering.* (August 2023).
- 15. Approximation Methods in Bayesian Analysis @ CIRM, Marseille, France. Talk's title: *Geometry of scale mixtures*. (June 2023).
- 16. 15th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2022), London, UK. Talk's title: *Bayesian nonparametric multilayer clustering of longitudinal data*. (December 2022).
- 17. 2022 World Meeting of the International Society for Bayesian Analysis (ISBA 2022), Montreal, Canada. Talk's title: *Nonparametric priors with full-range borrowing of information*. (June 2022).
- 18. 51st Meeting of the Italian Statistical Society (SIS 2022), Caserta, Italy. Talk's title: *Entropy regularization in probabilistic clustering*. (June 2022).
- 19. 5th International Conference on Econometrics and Statistics (ECOSTA 2022), Kyoto, Japan. Talk's title: *Model selection for maternal hypertensive disorders with symmetric hierarchical Dirichlet processes.* (June 2022).
- 20. Foundations of Objective Bayesian Methodology Workshop, Oaxaca, Mexico. Talk's title: *Nonparametric priors with full-range borrowing of information*. (November 2021).
- 21. 4th International Conference on Econometrics and Statistics (ECOSTA 2021), Hong Kong, virtual. Talk's title: *Nonparametric priors with full-range borrowing of information.* (June 2021).
- 22. 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2020), London, UK, virtual. Talk's title: *Dependent prior processes for panel count data*. (December 2020).

Contributed talks

23. 8th INVALSI data: a tool for teaching and scientific research. (INVALSI Seminar 2023), Rome, Italy. Talk's title: *Grade gender gap: evidence from RiminiInRete.* (November 2023).

- 24. 14th Scientific Meeting Classification and Data Analysis Group (Cladag 2023), Salerno, Italy. Talk's title: *Bayesian forecasting of multivariate longitudinal zero-inflated counts: an application to civil conflict.* (September 2023).
- 25. 13th International Conference on Bayesian Nonparametrics (BNP13 2022), Puerto Varas, Chile. Talk's title: *Telescopic clustering*. (October 2022).
- 26. Workshop ISBA@CIRM, Marseille, France. Talk's title: *Nonparametric priors with full-range borrowing of information.* (June 2021).
- 27. 2021 World Meeting of the International Society for Bayesian Analysis (ISBA 2021), Kunming, China, virtual. Talk's title: *Nonparametric priors with full-range borrowing of information*. (June 2021).
- 28. 50th Meeting of the Italian Statistical Society (SIS 2021), virtual conference Pisa, Italy. Talk's title: *On the dependence structure in Bayesian nonparametric priors*. (June 2021).

Awards and funding

- 2024 New Researcher Travel Award, Institute of Mathematical Statistics (IMS)
- 2024 Travel Award, BNP networking Workshop
- 2024 Travel Award, ISBA world meeting
- 2023-26 Task member of the National Recovery and Resilience Plan of Italy PE1 FAIR Future Artificial Intelligence Research CUP B43C22000800006 group.
- 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

8			Type of		
Course title	Level	Univeristy	activity*	Period	Duration
Bayesian Statistical Methods	MSc	Bocconi University	CD	a.y. 2023-24	48h
Statistics	BSc	Bocconi University	L	a.y. 2020-21	20h
Financial Econometrics and Empirical Finance	MSc	Bocconi University	L	a.y. 2020-21	12h
Statistics	BSc	Bocconi University	L	a.y. 2019-20	40h
Statistics	BSc	Bocconi University	TA	a.y. 2020-21	90h
Financial Economentric 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; 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 of the Scientific Committee** for the Blackwell-Rosenbluth award by ISBA and j-ISBA (y. 2023)

• Conferences organization

- Chair of the Scientific Committee for the BAyesian Young Statisticians Meeting 2023 (BAYSM 2023), online. (y. 2023)
- Member of the Scientific Committee for the Satellite workshop to International Society for Bayesian Analysis (ISBA) world meeting, at Università della Svizzera Italiana (USI), Lugano, Switzerland. (y. 2024)
- Member of the Scientific Committee for the 8th Games and Decisions in Risk and Reliability Workshop, at Bocconi University, Milan, Italy. (y. 2025)
- Member of the Local Organizing Committee for the 8th Games and Decisions in Risk and Reliability Workshop, at Bocconi University, Milan, Italy. (y. 2025)

- Session organizer for

- * the 18th International Joint Conference on Computational and Financial Econometrics (CFE) and Computational and Methodological Statistics (CMStatistics), London, UK. (invited organizer - y. 2024)
- * the Bernoulli-IMS 2024 World Congress, Bochum, Germany Session title: "New Trends in Bayesian Nonparametrics" (y. 2024)
- * the Joint statistical meeting 2024 (JSM 2024), Portland, Oregon Session title: "Blackwell-Rosenbluth Award" (y. 2024)
- * the 4th Italian Meeting on Probability and Mathematical Statistics 2024, Rome, Italy Session title: "Recent Advances in Bayesian Nonparametric Statistics" (y. 2024)
- * the RSS International Conference 2024 (RSS 2024), Brighton, UK. Session title: "Bayesian methods for spatio-temporal data that don't take ages" (y. 2024)
- * the International Symposium on Nonparametric Statistics 2024 (ISNPS 2024), Braga, Portugal. Session title: "Random partitions and Bayesian dependent clustering". (invited organizer y. 2024)
- * the 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 EPglm: R codes for Scalable expectation propagation for generalized linear models.
- 2. GitHub repository BMMclassifier: R codes for How to leverage Bayesian mixtures for dynamic clustering and classification.
- 3. GitHub repository Furble: Python and R codes for Nonparametric priors with full-range borrowing of information.
- 4. GitHub repository CPE: R code for Conditional partial exchangeability: a probabilistic framework for multi-view clustering.
- 5. GitHub repository ERC: R code for Entropy regularization in probabilistic clustering.
- 6. GitHub repository DynamicGGM: R code for Change point detection in dynamic Gaussian graphical models.
- 7. GitHub repository MFMmultiHurdle: R code for Bayesian Clustering of Multiple Zero-Inflated Outcomes.
- 8. GitHub repository shddl 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)