Federico Pavone

PhD student

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Education

2019 – **PhD in Statistics**, *Università Bocconi*, Milano.

2016 – 2019 **MSc in Mathematical Engineering**, *Politecnico di Milano*, Milano, *cum laude*.
Major in Applied Statistics.

2013 – 2016 **BSc in Mathematical Engineering**, *Politecnico di Milano*, Milano, *cum laude*.

Work Experience

2021 – 2022 **Teaching Assitant**, Università Bocconi, Milano.
Data Analysis, Statistics, Principles of Business Analytics, Bayesian Statistical Methods, Applied Stochastic Processes, Machine Learning, Metodi Quantitativi per la Finanza.

2020 – 2021 **Teaching Assistant**, Università Bocconi, Milano.
Data Analysis, Principles of Business Analytics, Machine Learning.

2018 – 2019 **Research Assistant**, *Probabilistic Machine Learning Group*, Aalto University, Helsinki.
Internship in the PML group at Aalto University under supervision of Prof. Aki Vehtari.

Publications

F. Pavone, J. Piironen, P.-C. Bürkner, and A. Vehtari, "Using reference models in variable selection," *Computational Statistics*, pp. 1–23, 2022.

F. Pavone, "Bayesian reference model in feature selection problems," *Master thesis*, 2019.

Conferences and Seminars

22/09/2020 **Università Cattolica**, *Milano*, Using reference models in variable selection, Invited talk.

Projects

2017 – 2018 **C++/R package for density function estimation**, *Politecnico di Milano*, Milano.
Optimized R package in C++ to perform density function estimation through smoothing splines based on Machalova, Hron and Monti (2016). Project carried out by a three-person team.
`https://github.com/fpavone/pacs_spline_density`

2017 – 2018 **Bayesian model for AVIS donations**, *Politecnico di Milano*, Milano.
AVIS is the main italian institute for blood donations. The goal was to build a bayesian model for the gap times between different donations of different donors. Software used was R with its interface to Stan. Project carried out by a two-person team.

2017 **Spacescope**, *Politecnico di Milano*, Milano.
Statistical analysis of a NASA dataset about stars and lightcurves. The goal was identifying stars hosting exoplanets using multivaried and functional data statistics tools in R. Project carried out by a five-person team.

Languages

Italian	Native proficiency
English	Professional working proficiency

Computer skills

C++, R, Stan, Python