

Francesca Panero

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Oct 2017 - PhD in Statistics, University of Oxford.

Jun 2022 Oxford-Warwick Statistical Programme

Sep 2015 - MSc in Stochastics and Data Science, University of Turin, Italy.

Jul 2017 Final grade: 110/110 cum laude

Sep 2012 - Allievi Honors Program, Collegio Carlo Alberto, Moncalieri, Italy.

Jul 2017 Diploma in Economics with distinction and MA in Statistics and Applied Mathematics with distinction

Sep 2012 - **BSc in Mathematics**, *University of Turin, Italy*.

Oct 2015 Final grade: 110/110 cum laude

Sep 2007- High School (with emphasis on Humanities), "V. Alfieri", Turin, Italy.

Jul 2012 Final grade: 98/100

Work experience

Jul 2022 - Assistant Professor, London School of Economics, London, UK.

Present Department of Statistics

Jul – Oct Intern at J.P. Morgan Chase, London, UK.

2021 Associate Quantitative Researcher with expertise in applied ML/AI, trading team

Mar – May Visiting researcher at IDSIA, Lugano, Switzerland.

2021 Working with Dr Marco Scutari on fair ML models

Winter 2020 Visiting student at Duke University, Durham, North Carolina (USA).

Teaching Experience

AY 2022/23 Supervisor, Capstone Project ST498, graduate. Department of Statistics, LSE.

AY 2022/23 Teaching Assistant, Deep Learning ST456, graduate. Department of Statistics, LSE.

AY 2022/23 **Teaching Assistant, Artificial Intelligence ST449**, graduate. Department of Statistics, ISF

2018 – 2021 **Teaching Assistant, Applied Statistics**, Department of Statistics, University of Oxford.

2019 Tutor, Preliminary of Statistics and Data Science, Applied Statistics, Hertford College and Exeter College, University of Oxford.

Publications and preprints

2023 On sparsity, power-law and clustering properties of graphex processes.

F. Caron, F. Panero, J. Rousseau. Advances in Applied Probability, to appear

2022 Achieving fairness with a simple ridge penalty.

M. Scutari, F. Panero, M. Proissl. Statistics and Computing 32, 77

2021 Bayesian nonparametric disclosure risk assessment.

S. Favaro, F. Panero, T. Rigon. *Electron. J. Statist.* 15(2): 5626-5651

2021 **Optimal disclosure risk assessment**.

F. Camerlenghi, S. Favaro, Z. Naulet, F. Panero. *The Annals of Statistics, 49.2: 723-744* (All the authors contributed equally to the paper)

Refereed conference proceedings, discussions

2023 A discussion on Evaluating Sensitivity to the Stick-Breaking Prior in Bayesian Nonparametrics, by R. Giordano, R. Liu, M. I. Jordan, T. Broderick.

X. Miscouridou, F. Panero. Bayesian Analysis, to appear

2019 Issues with Nonparametric Disclosure Risk Assessment.

F. Camerlenghi, S. Favaro, Z. Naulet, F. Panero. Book of short papers SIS 2019

Working papers

Sparse spatial random graphs.

F. Panero, F. Caron, J. Rousseau.

Dynamic communities in sparse networks.

X. Miscouridou, F. Panero.

Talks and posters

Mar 2023 King's College London, seminar.

Sparse spatial random graphs

Dec 2022 CMStatistics, invited session.

Sparse spatial random graphs

Dec 2022 **Department of Statistics, University of Oxford**, talk.

Achieving fairness with a simple ridge penalty

Nov 2022 QuantumBlack, McKinsey, talk.

Achieving fairness with a simple ridge penalty

Jun 2022 **ISBA World Meeting**, poster.

Bayesian nonparametric disclosure risk assessment

Apr 2022 **BNP networking event**, *talk*.

Bayesian nonparametric disclosure risk assessment

Dec 2021 **Department of Statistics, London School of Economics**, seminar.

Sparse spatial random graphs

Jul 2021 ISBA World Meeting, seminar.

Sparse spatial random graphs

Jun 2021 Department of CS, University of the Italian Switzerland, Lugano, seminar.

Sparse spatial random graphs

Apr 2021	Young Statisticians Europe (YSE), seminar. Sparse spatial random graphs				
Mar 2021	School of Mathematical Sciences, University of Nottingham, seminar. Sparse spatial random graphs				
Dec 2020	CMStatistics, contributed session. Sparse spatial random graphs				
Aug 2020	Duke Graduate Summer Talks. Sparse spatial random graphs				
Dec 2019	CMStatistics, invided session. Optimal disclosure risk assessment				
Jul 2019	Bocconi Summer School in Advanced Statistics and Probability, Como, poster. Sparse spatial random graphs				
Jun 2019	Bayesian Nonparametrics 2019, Oxford, poster. Sparse spatial random graphs				
Jun 2019	Italian Statistical Society 2019, Milan, invited session. Optimal disclosure risk assessment				
Mar 2019	Workshop on Machine Learning, Amazon Development Centre Germany, poster. Sparse spatial random graphs				
Jun 2018	ISBA World Meeting, Edinburgh, poster. Optimal disclosure risk assessment				
	Scholarships and awards				
Jun 2022	Best Poster, ISBA 2022.				
Jun 2022	Travel grant, International Society of Bayesian Analysis, Montreal.				
Apr 2022	Travel grant, Bayesian Nonparametrics Networking Event, Nicosia.				
Jul 2021	Best Student/Postdoc Contributed Paper Award, ISBA 2021.				
Sep 2017 -	EPSRC full scholarship (4 years).				
present	Scholarship covering salary, university fees and college fees for the entire length of the PhD.				
Sep 2012 – Jul 2017	Allievi Honors Program full scholarship, Collegio Carlo Alberto , <i>Moncalieri, Italy</i> . Scholarship covering university fees.				
	Summer schools and workshops				
Nov 2021	The Oxford Strategy Challenge , <i>University of Oxford</i> . Consultancy challenge, working with a team on a start-up marketing and strategy project				
May – Jun	SeedWISE, University of Oxford.				
2021	Enterprise programme for women doing a PhD in STEM				
Jul 2019	Bocconi Summer School in Advanced Statistics and Probability, Como, Italy. Random Graphs and Complex Networks: Structure and Function. Prof. R. van der Hofstad (Eindhoven University of Technology, NL), Prof. S. Bhamidi (University of North Carolina, USA)				
Aug 2016	Summer school "Applied Bayesian Statistics", Como, Italy.				

Bayes, Big Data, and the Internet.

Skills

Languages

Italian Native speaker

English Fluent

French Intermediate

Spanish Beginner

Computer skills

Advanced: R, Python (NumPy, SciPy, Pandas, TensorFlow, Keras), LATEX Intermediate: GitHub, MATLAB, Microsoft Windows and Office (ECDL)

Basic: HTML, SAS, SQL, C++, CUDA

Miscellanea

Organization Co-organiser of Data Science Seminars, Department of Statistics, LSE (2022-).

Co-organiser of Women in Statistics, Department of Statistics, LSE (2022-). Committee member of ED&I discussion group in the Department of Statistics, Oxford (2020-22).

Co-organizer of the Oxford R Users Group (2018-19).

Volunteering Tutor for A-levels students in Mathematics to tackle educational inequalities, Oxford (2018-19). French and English teacher in Gabon and Congo (summers 2011 and 2013).

Music Playing piano. Conducting and singing in choirs. Co-founder of StatsChoir, Oxford.

Sport Rowing at college level at University of Oxford, committee member of St Peter's College Boat Club (2018-20). Yoga. Sinchronized swimming.