



Francesca Panero

Curriculum Vitae

Website francescapanero.github.io

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Education

- Oct 2017 – **PhD student in Statistical Science (OxWaSP)**, *University of Oxford*.
Present Under the supervision of Prof. F. Caron and Prof. J. Rousseau. Expected graduation April 2022
- Feb – Mar **Visiting student at Duke University**, *Durham, North Carolina (USA)*.
2020 Working with David Dunson's group
- Sep 2015 – **MSc in Stochastics and Data Science**, *University of Turin, Italy*.
Jul 2017 Final grade: 110/110 *cum laude*
- Sep 2012 – **BSc in Mathematics**, *University of Turin, Italy*.
Oct 2015 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 2007– **High School (with emphasis on Humanities)**, *"V. Alfieri", Turin, Italy*.
Jul 2012 Final grade: 98/100

Publications and Preprints

- 2021 **Achieving Fairness with a Simple Ridge Penalty**.
M. Scutari, F. Panero, M. Proissl. arXiv:2105.13817
- 2021 **Bayesian nonparametric disclosure risk assessment**, *to appear on EJS*.
S. Favaro, F. Panero, T. Rigon
- 2021 **Optimal disclosure risk assessment**, *The Annals of Statistics*, 49.2: 723-744.
F. Camerlenghi, S. Favaro, Z. Naulet, F. Panero.
- 2019 **On sparsity, power-law and clustering properties of graphex processes**.
F. Caron, F. Panero, J. Rousseau. arXiv:1708.03120

Working papers

- 2021 **Sparse spatial random graphs**.
F. Caron, F. Panero, J. Rousseau.

Talks and posters

- Dec 2021 **Department of Statistics, London School of Economics**, (*incoming*) *seminar*.
Sparse spatial random graphs
- Jul 2021 **ISBA World Meeting**, *seminar*.
Sparse spatial random graphs
- Jun 2021 **Department of CS, University of the Italian Speaking 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**, *invited 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, Computational Statistics and Applications, Amazon Development Centre Germany**, *poster*.
Sparse spatial random graphs
- Jun 2018 **ISBA World Meeting, Edinburgh**, *poster*.
Optimal disclosure risk assessment

Teaching Experience

- Oct 2018 – Jan 2021 **Tutor and Teaching Assistant, Applied Statistics**, *Department of Statistics, University of Oxford*.
Marking and showing solutions of problem sheets for 3rd year students of the BA in Mathematics. In person and virtual.
- Apr – Jun 2019 **Tutor, Preliminary of Statistics and Data Science**, *Hertford College, University of Oxford*.
Tutoring small groups of students.
- Jan – Apr 2019 **Tutor, Applied Statistics**, *Exeter College, University of Oxford*.
One to one tutoring for a student.
- Oct 2018 – Apr 2019 **Tutor, Mathematics A level**, *St. Gregory the Great High School, Oxford*.
One to one tutoring for disadvantaged students. In partnership with the School Plus programme of the Oxford Hub.

Work Experience

- Jul – Oct 2021 **Intern at J.P. Morgan Chase**, *London, UK*.
Associate Quantitative Researcher with expertise in applied ML/AI, trading team
- Mar – May 2021 **Visiting researcher at IDSIA**, *Lugano, Switzerland*.
Working with Dr Marco Scutari on fair ML models
- Apr – Jul 2015 **Collaboration project with DB&B Consulting**, *Turin, Italy*.
Thesis in collaboration with *DB&B Consulting*, risk management company.
- Aug – Sep 2015 **Internship, Accounting office RSM**, *Turin, Italy*.
Working on voluntary disclosures.

Scholarship and Awards

- Jul 2021 **Best Student/Postdoc Contributed Paper Award**, *ISBA 2021*.
- Sep 2017 – present **EPSRC full scholarship (4 years)**.
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**, *Moncalieri, Italy*.
Scholarship covering university fees.

Summer Schools and Workshops

- Nov 2021 **The Oxford Strategy Challenge**, *University of Oxford*.
Consultancy challenge, working with a team on a real client's strategy project.
- Jul 2019 **Bocconi Summer School in Advanced Statistics and Probability**, *Como, Italy*.
Random Graphs and Complex Networks: Structure and Function.
Prof. Remco van der Hofstad (Eindhoven University of Technology, NL), Prof. Shankar Bhamidi (University of North Carolina, USA).
- Aug 2016 **Summer school "Applied Bayesian Statistics"**, *Como, Italy*.
Bayes, Big Data, and the Internet. Dr. Scott (Google).

Skills

Languages

- English** Fluent in speaking and writing
TOEFL exam (Oct 2016): 109/120
- French** Good speaking and writing skills
DELFB1 exam (Feb 2012): 92/100
- Italian** Native speaker

Computer Skills

Advanced: R, Python (NumPy, SciPy, PyCharm environment), \LaTeX
Intermediate: GitHub, MATLAB, Microsoft Windows and Office (ECDL)
Basic: HTML, SAS, SQL, C++, CUDA

Other Skills

GRE exam (Sep 2016): Quantitative 170/170, Verbal 156/170, Analytical Writing 3.5

Extra-Curricular Activities

- Organization** Committee member of EquiStats, discussion group on the themes of equality, diversity and inclusion in the Department of Statistics, Oxford. I co-organised the discussions around diverse hiring practices and fairness in machine learning. Co-organizer of the R Users Group in Oxford. Member of the committee at St. Peter's College Boat Club and Middle Common Room. Member of the Green Team in the Statistics Department, Oxford.
- Volunteering** Tutor for A-levels students in Mathematics from disadvantaged schools in Oxford. French and English teacher and children entertainer in Gabon and Congo (08/2011, 08/2013). Experiences with refugees in Southern Italy (summer 2015 and 2016).
- Music** Playing piano. Conducting and singing in choirs. Co-founder of StatsChoir, Oxford.
- Sport** Rowing at college level at University of Oxford (2018-2020). Yoga. Synchronized swimming.