Francesco Gaffi

CURRENT POSITION: Robert and Sara Lumpkins Postdoctoral Fellow in Statistics

Department of Applied and Computational Mathematics and Statistics

University of Notre Dame, Indiana, USA

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EDUCATION

2023 | Ph.D. in Statistics, cum laude

Bocconi University

Milano, Italy

Supervisors: Antonio Lijoi and Igor Prünster

Thesis: Modeling with discrete random probability measures

2018 M.Sc. in Pure and applied mathematics, cum laude

Università di Roma Tor Vergata

Italy

Supervisor: Domenico Marinucci

Thesis: Functional data analysis on \mathcal{L}^2 (\mathbb{S}^2)

2016 B.Sc. in MATHEMATICS

Università di Roma Tor Vergata

Italy

2014 M.Mus. in Orchestral Repertoire and Chamber Music, cum laude

Conservatorio Licinio Refice

Frosinone, Italy

2011 B.Mus. in Clarinet

Conservatorio Licinio Refice

Frosinone, Italy

Academic Positions

2023 - Current	Postdoctoral Fellow, University of Notre Dame, Indiana, USA
2022 - 2023	Ph.D. Candidate, Bocconi University, Milano, Italy
2018 - 2022	Ph.D. Student, Bocconi University, Milano, Italy

Work experience

2016 - 2017 | Quantitative analyst intern, Ladbrokes Coral Roma, Italy

Awards&Funding

2023	• Robert and Sara Lumpkins Postdoctoral Fellowship (3 years), Univer-
	sity of Notre Dame

- Student Paper Award, American Statistical Association Section on Bayesian Statistical Science
- 2022 Special financial support for PhD candidates, Bocconi University and Fondazione Invernizzi
 - ISBA2022 Travel Award, International Society for Bayesian Analysis
- BNP2022 Travel Award, International Society for Bayesian Analysis 2018 PhD Scholarship (4 years), Bocconi University
- 2014 'V. Mancini' Rotary Award for Best Graduate Student Winds Section, Conservatorio Licinio Refice

EDITORIAL ACTIVITY

Reviewer for Electronic Journal of Statistics, Journal of the American Statistical Association.

RESEARCH NETWORKS AND SOCIETIES

Member of International Society for Bayesian Analysis, ISBA

Institute of Mathematical Statistics, IMS

BayesLab of Bocconi Institute for Data Science and Analytics, BIDSA

Complex Data Modeling Research Network, led by MiDaS

Società Italiana di Statistica, SIS

International Indian Statistical Society, IISA

Organizer of BayesLab internal reading group

Publications

Work in progress

DURANTE D., GAFFI F., LIJOI, A., PRÜNSTER, I. (2023+). Partially exchangeable multilayer stochastic block models. *Working paper*. [2023 ASA-SBSS Student Paper Award winner]

Gaffi, F., Lijoi, A., Prünster, I. (2023+). Random probability measures with fixed mean distribution. $Under\ review$.

GAFFI, F., LIJOI, A., PRÜNSTER, I. (2023+). Transition probabilities of continual Young diagrams and Dirichlet random means. *Working paper*.

Conference proceedings

GAFFI, F., LIJOI, A., PRÜNSTER, I. (2022). Specification of the base measure of nonparametric priors via random means. In *New Frontiers in Bayesian Statistics - BAYSM2021*, Argiento, R., Camerlenghi, F., Paganin, S. eds, pages 91-100, vol. 405, Springer Proceedings in Mathematics and Statistics. Springer, Cham.

Presentations

Invited talks

August 2023	• JSM2023, Joint Statistical Meetings, Toronto, Canada.
	\bullet EcoSta2023, 6th International Conference on Econometrics and Statis-
	tics, Waseda University, Tokyo, Japan.
June 2023	10th International Purdue Symposium on Statistics and Celebration of
	the 60th Anniversary of the Department of Statistics, Purdue University,
	West Lafayette, USA.
December 2022	IISA2022, International Indian Statistical Association Conference, In-
	dian Insitute of Science, Bengaluru, India.
June 2022	Third Italian Meeting on Probability and Mathematical Statistics, Alma
	Mater Studiorum, Bologna, Italy.
June 2021	EcoSta2021, 4th International Conference on Econometrics and Statis-
	tics, virtual.

Contributed talks

June 2022 | ISBA2022, World Meeting of the International Society for Bayesian Analysis, Montréal, Canada.

APRIL 2022 | BNP 2022, BNP Networking event, University of Cyprus, Nicosia, Cyprus.

SEPTEMBER 2021 | BaYSM2021, Bayesian Young Statisticians Meeting, virtual.

• ISBA2021, World Meeting of the International Society for Bayesian Analysis, virtual.

• ISBA@CIRM, Junior session of ISBA2021 mirror event, Centre International de Rencontres Mathématiques, Marseille, France.

Poster sessions

October 2022 | BNP13, 13th International Conference on Bayesian Nonparametrics, Puerto Varas, Chile.

SUMMER SCHOOLS

July 2019	Random graphs and complex networks: structure and function,
	Bocconi Summer School in Advanced Statistics and Probability, Como,
	Italy

Teaching

2021 - 2023	Adjuct lecturer, Bocconi University
	• Statistics, B.Sc. in Economics
2020 - 2023	Adjuct lecturer, Bocconi University
	Probability, Ph.D. in Economics and Finance
2020 - 2022	Adjuct lecturer, Bocconi University
	Probability, B.Sc. in Mathematics for Artificial Intelligence
2019 - 2023	Teaching assistant, Bocconi University
	• Statistics, B.Sc. in Economics
	• Stochastic processes, M.Sc. in Data Science
2019 - 2022	Teaching assistant, Bocconi University
	Optimal control, M.Sc. in Data Science
2017 - 2018	Teaching assistant, Università di Roma Tor Vergata
	Discrete mathematics, B.Sc. in Computer Science

Computer skills

Programming languages: C/C++, Latex

Software: R, Matlab

Environments: Microsoft Windows, Linux distributions