# Francesco Gaffi

CURRENT POSITION: PhD student in Statistics at Bocconi University

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## **EDUCATION**

EDUCATIO	JN
$2023 \; (EXP)$	PhD in Statistics
	Bocconi University
	Milano, Italy
	Supervisors: Antonio Lijoi and Igor Prünster
	Topics: Functionals of random probability measures, hierarchical structures in Bayesian nonparametrics
2018	M.Sc. in Pure and applied mathematics, cum laude
	Università di Roma Tor Vergata
	Italy
	Supervisor: Domenico Marinucci
	Thesis: Functional data analysis on $\mathcal{L}^2\left(\mathbb{S}^2\right)$
2016	B.Sc. in Mathematics
	Università di Roma Tor Vergata
	Italy
2014	M.A. in Clarinet - Orchestral repertoire, cum laude
	Conservatorio Licinio Refice
	Frosinone, Italy
2011	B.A. in Clarinet
2011	Conservatorio Licinio Refice
	Frosinone, Italy
	Troumono, roury

# Work experience

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

## AWARDS

2022	ISBA2022 travel award, International Society for Bayesian Analysis
	BNP2022 travel award, International Society for Bayesian Analysis
2018	4 years PhD scholarship, Bocconi University
2014	Rotary award for best graduate student, 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
Organizer of	BayesLab internal reading group

## **PUBLICATIONS**

#### Work in progress

GAFFI, F., LIJOI, A., PRÜNSTER, I. (2022+). Random probability measures with fixed mean distribution. *Working paper*.

GAFFI, F., LIJOI, A., PRÜNSTER, I. (2022+). Transition probabilities of continual Young diagrams and Dirichlet random means. *Working paper*.

DURANTE D., GAFFI F., LIJOI, A., PRÜNSTER, I. (2022+). Partially-exchangeable multi-layer stochastic block models. Working paper.

#### Conference proceedings

Gaffi, F., Lijoi, A., Prünster, I. (2022). Specification of the base measure of nonparametric priors via random means. *Methodological and Computational Contributions on Bayesian Statistics, Springer Proceedings in Mathematics and Statistics.* In press.

# Presentations

#### Invited talks

December 2022	IISA2022, International Indian Statistical Association Conference, In-
	dian Insitute of Science, Bengaluru, India. Expected.
June $2022$	Third Italian Meeting on Probability and Mathematical Statistics, Alma
	Mater Studiorum, Bologna, Italy. Expected.
June $2021$	EcoSta2021, 4th International Conference on Econometrics and Statis-
	tics, virtual.

#### Contributed talks

Contributed talks	
June 2022	ISBA2022, World Meeting of the International Society for Bayesian
	Analysis, Hotel Bonaventure, Montréal, Canada. Accepted.
	BNP2022, BNP Networking event, University of Cyprus, Nicosia,
	Cyprus. Accepted.
	BaYSM2021, Bayesian Young Statisticians Meeting, virtual.
June 2021	ISBA2021, World Meeting of the International Society for Bayesian
	Analysis, virtual.
	ISBA@CIRM, Junior session of ISBA2021 mirror event, Centre Interna-
	tional de Rencontres Mathématiques, Marseille, France.

# SUMMER SCHOOLS

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

# TEACHING

2021 - CURRENT Adjuct lecturer, Bocconi University

• Statistics, Bachelor in Economics and finance

2020 - CURRENT Adjuct lecturer, Bocconi University

• Introduction to probability, PhD in Economics and finance

• Probability, Bachelor in Mathematics for artificial intelligence

2019 - CURRENT Teaching assistant, Bocconi University

• Statistics, Bachelor in Economics and finance

• Stochastic processes, Master in Data science

• Optimal control, Master in Data science

2017 - 2018 Teaching assistant, Università di Roma Tor Vergata

• Discrete mathematics, Bachelor in Computer science

## Computer skills

Programming languages: C/C++, LATEX

Software: R, MATLAB

Environments: Microsoft Windows, Linux distributions