

# Lorenzo Masoero

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## Employment

- 2022- Applied Scientist II, Amazon.
- 2021 Applied Scientist, Amazon. Working in Weblab, Amazon's largest online experimentation team, developing novel techniques for online A/B testing.
- 2020 Applied Science Intern, Amazon CoreAI under the supervision of Professor Guido Imbens, Professor Thomas Richardson and Dr. James McQueen

## Education

- 2016-2021 PhD, Electrical Engineering and Computer Science, Massachusetts Institute of Technology
- 2015 - 2016 MA in Statistics and Applied Mathematics, with distinction, Collegio Carlo Alberto
- 2015 - 2016 MA in Quantitative Finance, 110/110 magna cum laude, Università degli Studi di Torino
- 2012 - 2014 BA in Economics, 110/110 cum laude, Università degli Studi di Torino

## Scholarships and Awards

- 2020 SBSS Best Student Paper Award (ASA)
- 2020 Bayes Comp Travel Award
- 2018 BNP@NeurIPS Award
- 2017 Andrew (1956) and Erma Viterbi Fellowship
- 2016 Best Graduate Student of the Year (ATLEC)
- 2015 - 2016 Graduate Allievi Honors Program Scholarship, Collegio Carlo Alberto, Moncalieri
- 2012 - 2014 Undergraduate Allievi Honors Program Scholarship, Collegio Carlo Alberto, Moncalieri

## Research

- **"Improved prediction of future user activity in online A/B testing"**; arXiv preprint, 2402.03231. (M., Beraha, Richardson, Favaro)
- **"A Nonparametric Bayes Approach to Online Activity Prediction"**; arXiv preprint, 2401.14722. (Beraha, M., Richardson, Favaro)
- **"Multiple Randomization Designs: Estimation and Inference with Interference."** arXiv preprint, 2401.01264. (M., Vijaykumar, Richardson, McQueen, Rosen, Burdick, Bajari, Imbens)
- **"Leveraging covariate adjustments at scale in online A/B testing"**; 2023 KDD Workshop on Causal Discovery, Prediction and Decision, PMLR 218:25-48, 2023. (M., McQueen, Hains)
- **"Experimental Design in Marketplaces"**; Statistical Science, 38(3): 458-476 (August 2023). (Bajari, Burdick, Imbens, M., McQueen, Richardson, Rosen). Manuscript available at Amazon Science.

- **“Independent Finite Approximations for Bayesian Nonparametric Inference”**; Bayesian Analysis, Advance Publication 1-38 (2023). Manuscript available on arXiv [<https://arxiv.org/pdf/2009.10780.pdf>] (Nguyen, Huggins, M., Mackey, Broderick)
- **“Double trouble: Predicting new variant counts across two heterogeneous populations”**; Learning Meaningful Representations of Life, Neural Information Processing Systems Workshop, 2022. (Shen, M., Schraiber, Broderick). [Preprint available on OpenReview]
- **“Cross-Study Replicability in Cluster Analysis”**. Statistical Science, 38(2): 303-316 (May 2023). (M., Thomas, Parmigiani, Tyekucheva, Trippa). Manuscript available on arXiv [<https://arxiv.org/pdf/2202.01910.pdf>]
- **“Multiple Randomization Designs”**; Manuscript available on arXiv [<https://arxiv.org/pdf/2112.13495.pdf>] (Bajari, Burdick, Imbens, M., McQueen, Richardson, Rosen)
- **“Bayesian nonparametric strategies for power maximization in rare variants association studies”**; **Spotlight** at Learning Meaningful Representations of Life, Neural Information Processing Systems, 2021 [[poster](#)]. Manuscript available on arXiv [<https://arxiv.org/pdf/2112.02032.pdf>] (M., Schraiber, Broderick)
- **“The Chicago Police Department dataset”**; Neural Information Processing Systems Track on Datasets and Benchmarks, 2021, [Dataset repository](#), [current release \(vo.1\)](#) and [documentation](#) (Horel, M., Agrawal, Roithmayr, Campbell)
- **“Scaled process priors: Improved predictions and uncertainties for new-feature counts via random scaling in Bayesian nonparametrics”**; Accepted for publication in the Journal of the American Statistical Association. Manuscript available on arXiv [[poster](#); <https://arxiv.org/pdf/2106.15480.pdf>]. Featured in ISBA 2021; (Camerlenghi, Favaro, M. and T. Broderick)
- **“More for Less: Predicting and maximizing genetic variant discovery via Bayesian nonparametrics”**; to appear in Biometrika. **Best Student Paper Award**, awarded by the American Statistical Association, Section in Bayesian Statistical Science. Featured in SMEEB 2021, ASHG 2020, AABI 2019 [[poster](#); [presentation \(YouTube\)](#)]; Manuscript available on arXiv [<https://arxiv.org/pdf/1912.05516.pdf>] (M., Camerlenghi, Favaro, Broderick)
- **“Posterior representations of hierarchical completely random measures in trait allocation models”**, **Spotlight**, *BNP@NeurIPS2018* [[poster](#)] (M., Camerlenghi, Favaro and Broderick)
- **“Sensitivity of Bayesian inference to data perturbations”**, *AABI 2018* [[poster](#)] (M., Stephenson, Broderick)
- **“Generic finite approximations for practical Bayesian nonparametrics”**, **Spotlight**, *NIPS 2017 Workshop on Advances in Approximate Bayesian Inference* [[poster](#)]. (Huggins, M., Mackey, Broderick)

## Theses

- **“Improved prediction and optimal sequencing strategies for genomic variant discovery via Bayesian nonparametrics”** – PhD thesis. Supervisor: Professor Tamara Broderick
- **“An asymptotic analysis of Gibbs-type priors”** – Master’s thesis. Supervisors: Professors Pierpaolo de Blasi and Igor Prünster

- **“Econometrics of the Big Data”** — Undergraduate thesis. Supervisor: Professor Alessandro Sembenelli

## Skills

- Proficient in Python (numpy, scipy, pandas, matplotlib, scikit-learn),  $\text{\LaTeX}$
- Past experience in C++, Matlab, R, RStudio

## Talks, Poster sessions and Conference Presentations

2023

- KDD Workshop on Causal Discovery, Prediction and Decision, Long Beach (CA).

2022

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2021

- Collegio Carlo Alberto Statistics Seminar Series, “Improved prediction and optimal sequencing strategies for genomic variant discovery via Bayesian nonparametrics”
- CMS Statistics 2021, “Scaled process priors for Bayesian nonparametric estimation of the unseen genetic variation” [Invited session]
- ISBA: 2021 World Meeting of the International Society for Bayesian Analysis, “Scaled process priors for Bayesian nonparametric estimation of the unseen genetic variation” [Contributed session]
- SMEEB: Stochastic Models and Experiments in Ecology and Biology, “More for less: predicting and maximizing genomic diversity via Bayesian nonparametrics” [Contributed session]

2020

- American Society of Human Genetics meeting, “More for less: predicting and maximizing genomic diversity via Bayesian nonparametrics” [Poster session]
- Learning under complex structure, MIFODS workshop, *Cambridge (MA)*, “More for less: predicting and maximizing genomic diversity via Bayesian nonparametrics” [Poster session]
- Learning under complex structure, MIFODS workshop, *Cambridge (MA)*, “More for less: predicting and maximizing genomic diversity via Bayesian nonparametrics” [Poster session]
- Bayes Comp 2020, *Gainesville (FL)*, “More for less: predicting and maximizing genomic diversity via Bayesian nonparametrics” [Poster session]

2019

- Advances in Bayesian Nonparametric Methods and Its Applications, *Denver (CO)*, *JSM 2019*, “Genomic variety prediction via Bayesian nonparametrics” [Topic-contributed session]
- Advances in Approximate Bayesian Inference, *Vancouver, Canada*, “More for less: Predicting and maximizing genetic variant discovery via Bayesian nonparametrics”
- Statistics and Data Science Conference 2019, *Cambridge (MA)*. “Genomic variety prediction via Bayesian nonparametrics”
- MLxMIT, *Cambridge (MA)*, “Genomic variety prediction via Bayesian nonparametrics”

- LIDS & Stats seminar, *Cambridge (MA)*, “Genomic variety prediction via Bayesian nonparametrics”
- CSAIL-MSR Trustworthy and Robust AI (TRAC) Workshop, *Cambridge (MA)*, “Getting the most bang for your buck: Predicting and maximizing the number of new genetic variants in a future experiment”

2018

- BNP@NeurIPS 2018, Montreal (Canada) “Posterior representations of hierarchical completely random measures in trait allocation models” [**Spotlight**]

## Professional Service

2023	Reviewer for JMLR, AISTATS, DGM4H@NeurIPS2023
2022	Reviewer for Statistical Science, JMLR, AISTATS
2021	Reviewer for Statistical Science, AISTATS, ICBINB
2020	Reviewer for AAAI 2020, AISTATS 2020
2019	Reviewer for AISTATS 2019, NeurIPS 2019, AABI 2019
2018	Reviewer for BNP@NeurIPS2018