Curriculum vitae

## PERSONAL INFORMATION

# Luca Merlo


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Nationality Italian


## CURRENT POSITION

2024 – present **Associate Professor of Statistics**

*Department of Human Sciences, Link Campus University, Rome, Italy*

2024 – 2035 **National Scientific Habilitation for Associate Professor in Statistics**

National scientific habilitation as Associate Professor (Professore Associato) in Statistics, S.C. 13/D1 (13/STAT-01), from 24/06/2024 to 24/06/2035

## PAST POSITIONS

2022 – 2024 **Researcher (RTDA) in Statistics**

*Department of Human Sciences, European University of Rome, Rome, Italy*

## EDUCATION

May 2024 **Visiting period**

*University of Florence, Florence, Italy*

Research visit under the supervision of Prof. Maria Francesca Marino

April – June 2023 **Visiting research scholar**

*Harvard T.H. Chan School of Public Health - Harvard University, Boston, United States*

Research visit under the supervision of Prof. Francesca Dominici

July 2022 **Visiting period**

*University of Pisa, Pisa, Italy*

Research visit under the supervision of Prof. Nicola Salvati

2018 – 2022 **PhD in Statistical Sciences**

*Sapienza University of Rome, Rome, Italy*

Methodological Statistics curriculum

Final grade: Ottimo Cum Laude

Thesis title: On Quantile Regression Models for Multivariate Data

Supervisor: Prof. Lea Petrella

February – March 2020 **Visiting period**

*University of Southampton, Southampton, United Kingdom*

Research visit under the supervision of Prof. Nikos Tzavidis

2016 – 2018 **Master's Degree in Finance and Insurance**

*Sapienza University of Rome, Rome, Italy*
LM-16 Finance curriculum
Final grade: 110/110 Cum Laude
Thesis title: Selection of Value at Risk Models for Energy Commodities
Supervisor: Prof. Lea Petrella
Co-supervisor: Prof. Brunero Liseo

2013 – 2016 **Bachelor's Degree in Economics**
*Sapienza University of Rome, Rome, Italy*
L-33 Economics Sciences curriculum
Final grade: 110/110 Cum Laude
Thesis title: Introduction to $L_p$-quantiles
Supervisor: Prof. Lea Petrella
Co-supervisor: Prof. Valeria Bignozzi

September 2015 – January 2016 **Erasmus term**
*Université Catholique de Louvain, Louvain-la-Neuve, Belgium*
Six months period in the study program of the Faculty of Economics
GPA: 19/20

## TEACHING ACTIVITIES

2024 – 2025 **Data analysis & visualization**
*Link Campus University, Rome, Italy*
Master's Degree in Technologies and Languages of Communications, 36 hours. Taught in English.

2024 – 2025 **Understanding user behaviour**
*Link Campus University, Rome, Italy*
Bachelor's Degree in Innovative Technologies for Digital Communication, 18 hours. Taught in English.

2024 – 2025 **Statistics**
*European University of Rome, Rome, Italy*
Bachelor's Degree in Economics and Business Management, 56 hours. Taught in English.

2024 – 2025 **Machine learning and data analytics**
*European University of Rome, Rome, Italy*
Master's Degree in Economics and Innovation Management, 42 hours. Taught in Italian.

May 2024 **Financial risk modeling and forecasting using quantile regression**
*Sapienza University of Rome, Rome, Italy*
Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 4 hours.

2023 – 2024 **Statistics**
*European University of Rome, Rome, Italy*
Bachelor's Degree in Economics and Business Management, 56 hours. Taught in English.

2023 – 2024 **Business Informatics**

*European University of Rome, Rome, Italy*

Bachelor's Degree in Economics and Business Management, 12 hours. Taught in English.

2023 – 2024 **Machine learning and data analytics**

*European University of Rome, Rome, Italy*

Master's Degree in Economics and Innovation Management, 42 hours. Taught in Italian.

July 2023 **Financial risk modeling and forecasting using quantile regression methods**

*Sapienza University of Rome, Rome, Italy*

Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 10 hours.

2022 – 2023 **Machine learning and data analytics**

*European University of Rome, Rome, Italy*

Master's Degree in Economics and Innovation Management, 42 hours. Taught in Italian.

2022 – 2023 **Statistics for business**

*European University of Rome, Rome, Italy*

Bachelor's Degree in Economics and Business Management, 12 hours. Taught in English.

2022 – 2023 **Statistics for tourism**

*European University of Rome, Rome, Italy*

Bachelor's Degree in Tourism and valorisation of the territory, 8 hours. Taught in Italian.

July 2022 **Financial risk modeling and forecasting using quantile regression methods**

*Sapienza University of Rome, Rome, Italy*

Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 10 hours.

March – April 2022 **Models for risk and forecasting**

*Sapienza University of Rome, Rome, Italy*

Teaching seminars and support activities for the course "Models for risk and forecasting", Master's Degree in Finance and Insurance, of Prof. Vincenzo Candila. Taught in English.

April 2022 **Time series and financial time series**

*Sapienza University of Rome, Rome, Italy*

Teaching seminars on R programming for the course "Time series and financial time series", Master's Degree in Finance and Insurance, of Prof. Lea Petrella. Taught in English.

March – May 2019 **Analisi delle serie storiche**

*Sapienza University of Rome, Rome, Italy*

Short course (10 hours) on R programming for the course "Analisi delle serie storiche", Master's Degree in Finanza e Assicurazioni, of Prof. Lea Petrella. Taught in Italian.

January – September 2018 **University tutor**

*Sapienza University of Rome, Rome, Italy*

Tutoring and support activities to Bachelor's and Master's Degree students of the Faculty of Economics

## WORK EXPERIENCE

2025 – present

### Contract lecturer

*European University of Rome, Rome, Italy*

Teaching professor for the course of Statistics. Bachelor's Degree in Economics and Business Management, 56 hours. Taught in English.

November – December 2021

### Collaboration contract for research activities

*Sapienza University of Rome, Rome, Italy*

Winner of the comparative selection procedure (contratto di lavoro autonomo bando 06/2021 prot. n. 0000659, 07/09/2021) for the development and implementation of computational algorithms in quantile regression analysis under the supervision of Prof. Lea Petrella.

2017 – 2018

### University tutor

*Sapienza University of Rome, Rome, Italy*

Tutoring, supplementary teaching, preparatory, and remedial activities for students enrolled in the degree programs of the Faculty of Economics, 150 hours.

January – December 2017

### Student Library Assistant

*Sapienza University of Rome, Rome, Italy*

Library of the MEMOTEF Department "Ferdinando Milone".

## GRANTS AND AWARDS

2023

### Best PhD Thesis Award - SIS 2023

*Università Politecnica delle Marche, Ancona, Italy*

Honorable Mention for the 2023 Best PhD Thesis Award in Statistics for the dissertation "On quantile regression models for multivariate data".

2023

### Best Young Contribution - SIS 2023

*Università Politecnica delle Marche, Ancona, Italy*

Best Young Contribution Award at the SIS 2023 conference for the work "Quantile-based graphical models for continuous and discrete variables" (joint with Petrella, L. and Geraci, M.).

2018 – 2021

### PhD scholarship

*Sapienza University of Rome, Rome, Italy*

Three year PhD scholarship.

2015 – 2016

### Erasmus scholarship

*Université Catholique de Louvain, Louvain-la-Neuve, Belgium*

Six months merit-based partial waiver to cover living expenses and travel costs.

2013 – 2016

### Scholarship for undergraduate students

*Sapienza University of Rome, Rome, Italy*

Three years merit-based full tuition waiver.

## RESEARCH INTERESTS

- Quantile regression, multivariate quantiles, M-quantiles
- Latent variable models, finite mixture models, graphical models
- Causal inference, matching methods
- EM algorithms
- Statistical models for risk measures, financial data and environmental issues
- Applications to longitudinal, time series and correlated data

## FUNDED RESEARCH PROJECTS

Submitted **FIS 3 – FONDO ITALIANO PER LA SCIENZA**

*Link Campus University, Rome, Italy*

Principal investigator for the Starting Grant research project: "Quantile for CLImate imPACTs: building resilience to multi-hazards, climate risks and desertification".

2024 **Progetti di Ricerca Grandi 2024**

*Sapienza University of Rome, Rome, Italy*

Member of the research group for the project: "SURE: SUstainability and REsilience of national and local (agro)systems in front of global change, desertification and the climate crisis". Principal investigator: Prof. Valerio Leone Sciabolazza

2022 **Progetti di Ricerca Medi 2022**

*Sapienza University of Rome, Rome, Italy*

Member of the research group for the project: "Joint regression modelling of timing and intensity of events". Principal investigator: Prof. Marco Geraci

2021 **Progetti di Ricerca Medi 2021**

*Sapienza University of Rome, Rome, Italy*

Member of the research group for the project: "Generalized Dynamic Graphical Models for the impact of the COVID-19 pandemic on financial markets". Principal investigator: Prof. Lea Petrella

2020 **Progetti di Avvio alla Ricerca 2020**

*Sapienza University of Rome, Rome, Italy*

Principal investigator of the research project: "Multivariate Mixed Hidden Markov Model for joint estimation of multiple quantiles"

2019 **Progetti di Avvio alla Ricerca 2019**

*Sapienza University of Rome, Rome, Italy*

Principal investigator of the research project: "Joint VaR and ES forecasting in a multiple quantile regression framework"

## CONFERENCE PRESENTATIONS

2024 **Random effects in unconditional quantile regressions**

SIS 2024 - 52nd Scientific Meeting of the Italian Statistical Society

University of Bari Aldo Moro, Bari, Italy

Contributed talk, 17-20 June (joint with Salvati, N., Fabrizi, E., Frumento, P. and Petrella, L.)

2023 **Unified unconditional regression for multivariate quantiles, M-quantiles and expectiles**

WorkshopQRome - New perspectives of quantile regression in applied sciences

Sapienza University of Rome, Rome, Italy

Invited talk, 22 September (joint with Petrella, L., Salvati, N. and Tzavidis, N.)

2023 **Quantile-based graphical models for continuous and discrete variables**

StaTalk 2023

Sapienza University of Rome, Rome, Italy

Invited talk, 15 September (joint with Petrella, L. and Geraci, M.)

2023 **Quantile-based graphical models for continuous and discrete variables**
SIS 2023 - Statistical Learning, Sustainability and Impact Evaluation
Università Politecnica delle Marche, Ancona, Italy
Contributed talk, 21-23 June (joint with Petrella, L. and Geraci, M.)

2023 **Estimating causal quantile exposure response functions via matching**
National Studies on Air Pollution and Health group meeting
Harvard T.H. Chan School of Public Health, Boston, USA
Invited talk, 5 April (joint with Dominici, F., Petrella, L., Salvati, N. and Wu, X.)

2022 **Quantile mixed hidden Markov models for multivariate longitudinal data: An application to children's SDQ scores**
CMStatistics 2022 - 15th International Conference of the ERCIM WG on Computational and Methodological Statistics
King's College London, London, England
Invited talk, 17-19 December (joint with Petrella, L. and Tzavidis, N.)

2022 **Quantile mixed hidden Markov models for multivariate longitudinal data**
ECDA2022 - European Conference on Data Analysis
University of Naples Federico II, Naples, Italy
Invited talk, 14-16 September (joint with Petrella, L. and Tzavidis, N.)

2022 **Modeling unconditional M-quantiles in a regression framework**
SIS2022 - 51st Scientific Meeting of the Italian Statistical Society
University of Campania Luigi Vanvitelli, Caserta, Italy
Contributed talk, 22-24 June (joint with Petrella, L. and Salvati, N.)

2021 **Forecasting VaR and ES using a joint quantile regression and its implications in portfolio allocation**
CFE 2021 - 15th International Conference on Computational and Financial Econometrics
King's College London, London, England
Invited talk, 18-20 December (joint with Petrella, L., and Raponi, V.)

2021 **Unconditional M-quantile regression**
CLADAG2021 - 13th Scientific Meeting Classification and Data Analysis Group
University of Florence, Florence, Italy
Invited talk, 9-11 September (joint with Petrella, L. and Tzavidis, N.)

2021 **Directional M-quantile regression for multivariate dependent outcomes**
SIS2021 - 50th Scientific meeting of the Italian Statistical Society
University of Pisa, Pisa, Italy
Invited talk, 21-25 June (joint with Petrella, L. and Tzavidis, N.)

2020 **Forecasting multiple VaR and ES using a dynamic joint quantile regression with an application to portfolio optimization**
eMAF2020 - Mathematical and Statistical Methods for Actuarial Sciences and Finance
Ca' Foscari University of Venice, Venice, Italy

Contributed talk, 18-25 September (joint with Petrella, L. and Raponi, V.)

2019 **A two-part finite mixture quantile regression model for semi-continuous longitudinal data**

IES2019 - Statistical Evaluation Systems At $360°$: Techniques, Technologies And New Frontiers

European University of Rome, Rome, Italy

Contributed talk, 4-5 July (joint with Maruotti, A. and Petrella, L.)

2019 **A two-part finite mixture quantile regression model for semi-continuous longitudinal data**

SIS2019 - Smart Statistics for Smart Applications

Università Cattolica del Sacro Cuore, Milan, Italy

Invited talk, 18-21 June (joint with Maruotti, A. and Petrella, L.)

2019 **Joint VaR and ES forecasting in a multiple quantile regression framework**

SIS2019 - Smart Statistics for Smart Applications

Università Cattolica del Sacro Cuore, Milan, Italy

Poster session, 18-21 June (joint with Petrella, L., and Raponi, V.)

2018 **Selection of Value at Risk Models for Energy Commodities**

XIX Workshop On Quantitative Finance 2018

University Roma Tre, Rome, Italy

Poster session, 24-26 January (joint with Petrella, L., and Laporta, G. A.)

## CONFERENCE ORGANIZATION

December 2025 **Session organizer at the CMStatistics 2025**

CMStatistics 2025 - 19th International Joint Conference of the ERCIM WG on Computational and Methodological Statistics

King's College London, London, United Kingdom

August 2025 **Member of the Scientific Program Committee of the EcoSta 2025 conference**

EcoSta 2025 - 8th International Conference on Econometrics and Statistics

Waseda University, Tokyo, Japan

August 2025 **Organizer of the Organized Session "Quantile methods and applications"**

EcoSta 2025 - 8th International Conference on Econometrics and Statistics

Waseda University, Tokyo, Japan

September 2025 **Organizer of the Invited Session "Data-driven classification and statistical modeling for tackling environmental challenges"**

CLADAG 2025

University of Naples Federico II, Naples, Italy

August 2025 **Organizer of the Solicited Session "Innovative applications of latent Markov and semi-Markov models"**

SIS 2025 - Statistics for Innovation

University of Genova, Genova, Italy

December 2024 **Organizer of the Organized Session "Recent advances in quantile and M-quantile regression" at the CMStatistics 2024**

CMStatistics 2024 - 18th International Joint Conference of the ERCIM WG on Computational and Methodological Statistics

King's College London, London, United Kingdom

December 2023 **Organizer of the Invited Session "Recent advances in quantile regression models" at the CMStatistics 2023**

CMStatistics 2023 - 16th International Conference of the ERCIM WG on Computational and Methodological Statistics

HTW Berlin, University of Applied Sciences, Berlin, Germany

September 2023 **Member of the Local Organizing Committee of the 1st Workshop on quantile regression in Rome**

WorkshopQRome - New perspectives of quantile regression in applied sciences

Sapienza University of Rome, Rome, Italy

## PUBLICATIONS

1. Merlo, L., Geraci, M., and Petrella, L., (2025). *Mid-quantile mixed graphical models with an application to mass public shootings in the U.S.*. **Journal of the Royal Statistical Society: Series A**, doi: https://doi.org/10.1093/jrsssa/qnae155.
2. Salvati, N., Fabrizi, E., Frumento, P., Petrella, L., and Merlo, L., (2025). *Random effects in unconditional quantile regressions*. **Book of Short Papers SIS 2024**, Methodological and Applied Statistics and Demography IV (Proceedings), pp. 246-250, ISBN: 978-3-031-64447-4.
3. Foroni, B., Merlo, L., and Petrella, L., (2025). *Hidden Markov graphical models with generalized hyperbolic distributions: a financial analysis on commodities and green energy indexes.* **Book of Short Papers SIS 2024**, Methodological and Applied Statistics and Demography IV (Proceedings), pp. 22-27, ISBN: 978-3-031-64447-4.
4. Foroni, B., Merlo, L., and Petrella, L., (2024). *Quantile and expectile copula-based hidden Markov regression models for the analysis of the cryptocurrency market.* **Statistical Modelling**, doi: https://doi.org/10.1177/1471082X241279513.
5. Kingsbury Lee, S., Merlo, L., and Dominici, F., (2024). *Childhood $PM_{2.5}$ exposure and upward mobility in the United States*. **Proceedings of the National Academy of Sciences**, 121(38), doi: 10.1073/pnas.2401882121.
6. Foti, G., Merlo, L., Finstad G. L., and Giorgi G., (2024). *COVID-19 symptoms and mental health outcomes among Italian healthcare workers: a latent class analysis*. **Healthcare**, 12(14), doi: 10.3390/healthcare12141403.
7. Bignozzi, V., Merlo, L., and Petrella, L., (2024). *Inter-order relations between equivalence for $L_p$-quantiles of the Student's $t$ distribution*. **Insurance: Mathematics and Economics**, doi: 10.1016/j.insmatheco.2024.02.001.
8. Foroni, B., Merlo, L., and Petrella, L., (2024). *Expectile hidden Markov regression models for analyzing cryptocurrency returns*. **Statistics and Computing**, 34(2), pp. 66, doi: 10.1007/s11222-023-10377-2.
9. Merlo, L., Petrella, L., Tzavidis, N., and Salvati, N., (2023). *Unified unconditional regression for multivariate quantiles, M-quantiles and expectiles*. **Journal of the American Statistical Association**, pp.1-26, doi: 10.1080/01621459.2023.2250512.
10. Merlo, L., Geraci, M., and Petrella, L., (2023). *Quantile-based graphical models for continuous and discrete variables*. **Book of Short Papers SIS 2023** (Proceedings), pp. 1069-1074.
11. Foroni, B., Merlo, L., and Petrella, L., (2023). *Using expectile regression with latent variables for digital assets*. **Book of Short Papers SIS 2023** (Proceedings), pp. 1309-1314.

**12.** Merlo, Luca, (2022). *On quantile regression models for multivariate data*. **PhD Thesis**, link: http://hdl.handle.net/11573/1613037.

**13.** Merlo, L., Maruotti, A., Petrella, L., and Punzo, A., (2022). *Quantile hidden semi-Markov models for multivariate time series*. **Statistics and Computing**, 32(4), pp.1-22.

**14.** Merlo, L., Petrella, L., and Tzavidis, N., (2022). *Quantile mixed hidden Markov models for multivariate longitudinal data: an application to children's Strengths and Difficulties Questionnaire scores*. **Journal of the Royal Statistical Society, Series C (Applied Statistics)**, 71(2), pp. 417-448.

**15.** Merlo, L., Petrella, L., Tzavidis, N., and Salvati, N., (2022). *Marginal M-quantile regression for multivariate dependent data*. **Computational Statistics & Data Analysis**, 173, 107500, link: https://www.sciencedirect.com/science/article/pii/S0167947322000809.

**16.** Merlo, L., Maruotti, A., and Petrella, L., (2022). *Two-part quantile regression models for semi-continuous longitudinal data: A finite mixture approach*. **Statistical Modelling**, 22(6), pp. 485-508, doi: 10.1177/1471082X21993603.

**17.** Merlo, L., Petrella, L., and Salvati, N., (2022). *Modeling unconditional M-quantiles in a regression framework*. **Book of Short Papers SIS 2022** (Proceedings), pp. 1692-1695.

**18.** Foroni, B., Merlo, L., and Petrella, L., (2022). *Analyzing the Correlation Structure of Financial Markets Using a Quantile Graphical Model*. **Book of Short Papers SIS 2022** (Proceedings), pp. 852-857.

**19.** Foroni, B., Merlo, L., and Petrella, L., (2022). *Graphical Models for Commodities: A Quantile Approach*. **Mathematical and Statistical Methods for Actuarial Sciences and Finance - MAF 2022** (Proceedings), pp. 253-259.

**20.** Merlo, L., Petrella, L., and Raponi, V., (2021). *Forecasting VaR and ES using a joint quantile regression and its implications in portfolio allocation*. **Journal of Banking & Finance**, 133, 106248.

**21.** Sciacchitano, Salvatore, et al., (2021). *Nonthyroidal illness syndrome (NTIS) in severe COVID-19 patients: role of T3 on the Na/K pump gene expression and on hydroelectrolytic equilibrium*. **Journal of Translational Medicine**, 19(1), pp. 1-18.

**22.** Scarci, M., et al., (2021). *COVID-19 After Lung Resection in Northern Italy*. **Seminars in Thoracic and Cardiovascular Surgery**, pp. S1043-0679.

**23.** Merlo, L., Petrella, L., and Tzavidis, N., (2021). *Unconditional M-quantile regression*. **Book of Short Papers CLADAG 2021** (Proceedings), pp. 163-166.

**24.** Merlo, L., Petrella, L., and Tzavidis, N., (2021). *Directional M-quantile regression for multivariate dependent outcomes*. **Book of Short Papers SIS 2021** (Proceedings), pp. 164-169.

**25.** Merlo, L., Petrella, L., and Raponi, V., (2021). *Forecasting Multiple VaR and ES Using a Dynamic Joint Quantile Regression with an Application to Portfolio Optimization*. **Mathematical and Statistical Methods for Actuarial Sciences and Finance - eMAF2020** (Proceedings), pp. 349-354.

**26.** Merlo, L., Petrella, L., and Raponi, V., (2020). *Sectoral decomposition of $CO_2$ world emissions: a joint quantile regression approach*. **International Review of Environmental and Resource Economics**, 14(2-3), pp. 197-239.

**27.** Merlo, L., Petrella, L., and Tzavidis, N., (2020). *Multivariate Mixed Hidden Markov Model for joint estimation of multiple quantiles*. **Book of Short Papers SIS 2020** (Proceedings), pp. 144-149.

**28.** Petrella, L., Laporta, A.G. and Merlo, L., (2019). *Cross-country assessment of systemic risk in the European stock market: evidence from a CoVaR analysis*. **Social Indicators Research**, 146(1), pp.169-186.

**29.** Merlo, L., Petrella, L., and Raponi, V., (2019). *Joint VaR and ES forecasting in a multiple quantile regression framework*. **Book of Short Papers SIS 2019** (Proceedings), pp. 1177-1182.

**30.** Merlo, L., Maruotti, A., and Petrella, L., (2019). *A two-part finite mixture quantile regression model for semi-continuous longitudinal data*. **Book of Short Papers SIS 2019** (Proceedings), pp. 409-414.

**31.** Laporta, G. A., Merlo, L., and Petrella, L., (2018). *Selection of Value at Risk models for Energy Commodities*. **Energy Economics**, 74, pp. 628-643.


  

## SUBMITTED PAPERS

1. Merlo, L., Dominici, F., Petrella, L., Salvati, N., and Wu X., (202X). *Estimating causal quantile exposure response functions via matching*. Submitted to **Biometrics**, link: `https://arxiv.org/abs/2308.01628`.
2. Foroni, B., Merlo, L., and Petrella, L., (202X). *Hidden Markov graphical models with state-dependent generalized hyperbolic distributions*. Submitted to **Canadian Journal of Statistics**.

## WORK IN PROGRESS

1. Foroni, B., Merlo, L., and Petrella, L., *Time-varying graphical models for financial markets: a quantile approach*.
2. Saiz, M., Petrella, L., and Merlo, L., *Two-part expectile regression models for longitudinal data*.
3. Ferrante, E., Petrella, L., and Merlo, L., *Hidden Markov nonparanormal graphical models*.
4. Profili, S., Innocenti, L., Sammarra A., and Merlo, L., *The effectiveness of HRD practices among chronically ill employees: the role of intrinsic motivation*.
5. Profili, S., Innocenti, L., Sammarra A., Foti, G., and Merlo, L., *Ability and motivation profiles among chronically ill employees: a latent profile analysis of utilisation HR practices and work engagement*.

## THESIS SUPERVISION

2024 – present
### Master's thesis co-supervisor
*Sabrina Forte*

Master's Degree in Finance and Insurance (LM-16), Sapienza University of Rome.

2024 – present
### Master's thesis co-supervisor
*Martina Del Vecchio*

Master's Degree in Finance and Insurance (LM-16), Sapienza University of Rome.

2024 – present
### Master's thesis supervisor
*Sabrina Troili*

Master's Degree in Management della Transizione Digitale (LM-43/LM-91), European University of Rome.

2023 – present
### PhD thesis co-supervisor
*Maria Saiz (38 ° cycle)*

PhD program of the MEMOTEF Department at the Faculty of Economics, Sapienza University of Rome.

2024
### Master's thesis supervisor
*Luca Letter*

Master's Degree in Management della Transizione Digitale (LM-43/LM-91), European University of Rome.

2024
### Thesis co-supervisor
*Emilio Ferrante*

School for Advanced Studies - class of Social Sciences, Sapienza University of Rome.

2023
### PhD thesis co-supervisor
*Beatrice Foroni (35 ° cycle)*

PhD program of the MEMOTEF Department at the Faculty of Economics, Sapienza University of Rome.

2023 **Master's thesis co-supervisor**

*Emilio Ferrante*

Master's Degree in Actuarial and Financial Sciences (LM-83), Sapienza University of Rome.

## OTHER ACTIVITIES

**Referee for** Journal of the Royal Statistical Society, Series C (Applied Statistics); Biometrical Journal; Journal of Classification; METRON; Statistical Methods & Applications; Computational Statistics & Data Analysis; Computational Statistics; Annals of Operations Research

**2020 – present** Member of the Italian Statistical Society (SIS); Member of the young group of the Italian Statistical Society (y-SIS)

## PERSONAL SKILLS

**Mother tongue** Italian

**Other languages**

| | UNDERSTANDING | | SPEAKING | | WRITING |
|---|---|---|---|---|---|
| | Listening | Reading | Spoken interaction | Spoken production | |
| English | C1 | C1 | C1 | C1 | C1 |
| | First Certificate in English, University of Cambridge, Grade C | | | | |
| French | B2 | B2 | B2 | B2 | B2 |

Levels: A1 and A2: Basic user – B1 and B2: Independent user – C1 and C2: Proficient user
Common European Framework of Reference for Languages

**Computer skills**

- Operating Systems: Windows, Linux, macOS
- Typesetting: Microsoft Office Suite, LaTeX
- Scientific and Programming: R, C, C++, MATLAB, Stata, Excel