LUCA DANESE

Curriculum Vitae

Department of Economics, Management and Statistics

University of Milano - Bicocca

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Education

2021—present **PhD student in Statistics**, *University of Milano - Bicocca*, Milan, Italy. Field of study: Bayesian Nonparametric Statistics and Computational Statistics

2018–2020 Master of Statistical and Economic Sciences, University of Milano - Bicocca, Milan, Italy.

2015–2018 Bachelor of Statistics and Management of Information, *University of Milano - Bicocca*, Milan, Italy.

Visiting Periods

2023-2024 University of Nottingham, UK, 1st October 2023 - 1st April 2024.

Publications

Journal Articles

2022 Riccardo Corradin, **Luca Danese**, and Andrea Ongaro. Bayesian nonparametric change point detection for multivariate time series with missing observations. *International Journal of Approximate Reasoning*, volume 143, pages 26–43, 2022.

Submitted and working papers

2024 Riccardo Corradin, **Luca Danese**, Wasiur R. KhudaBukhsh, and Andrea Ongaro. Model-based clustering of time-dependent observations with common structural changes, 2024. arXiv:2410.09552.

Conference proceedings

2023 Riccardo Corradin, **Luca Danese**, Wasiur KhudaBukhsh, and Andrea Ongaro. Model-based clustering of non-stationary time series with common historical change times. **Book of short papers SIS 2023**, Pearson, pp. 1139-1144, ISBN 9788891935618AAVV, 2023.

Teaching Experience

Teaching Assistant

- 2024/2025 Statistics, Medicine and Biomedical Engineering, Politecnico di Milano.
- 2024/2025 **Probability and statistical inference**, *B.Sc. in Artifical Intelligence*, University of Milano-Bicocca.
- 2022/2023 **Multivariate Statistical Analysis**, *B.Sc. in Statistical and Economic Sciences*, University of Milano-Bicocca.
- 2021/2022 Quantitative Methods for Economy, Finance and Management Tutor and Lecture activities, M.Sc. in Business Economics, LIUC Università Cattaneo.

Lecturer

- 2023 PLS 2023 "Primi passi di Data Science. La statistica come strumento per la classificazione", *Universiy of Milano-Bicocca*.
- 2022 PLS 2022 "Primi passi di Data Science. Un hackathon per risolvere un problema padroneggiando la Statistica", *High Schools*, Universiy of Milano-Bicocca.

- 2020 PLS 2020 "Come va il mondo? La risposta dei numeri", High Schools, Universiy of Milano-Bicocca.
- 2019 **PLS 2019 "La visione del mondo basata sui fatti"**, *High Schools*, Universiy of Milano-Bicocca, Milan, Italy.

Presentations

Invited presentations

2024 **CFE-CMStatistics 2024**, *King's college, London (UK)*, Model based clustering of time-dependent observations with common historical shocks.

Seminars

2024 **University of Nottingham**, *PhD Seminars*, Model-based clustering of time-dependent objects with common changes in time.

Contributed talks/Poster presentations

- 2024 **ISBA World Meeting 2024**, *Venice, Italy*, Model-based clustering of time-dependent observations with common historical shocks.
- 2023 **ICSDS 2023**, *Lisbon, Portugal*, Model-based clustering of pandemic trajectories with common historical changes in time.
- 2023 **SIS 2023**, *Ancona, Italy*, Model-based clustering of non-stationary time series with common historical change times.
- 2023 **Bayes Comp 2023**, *Levi, Finland*, Model-based clustering of non-stationary time series with common historical change times.
- 2022 **ISBA World Meeting 2022**, *Montreal, Canada*, Bayesian nonparametric change point detection for multivariate time series with missing observations.

Software

Author and mantainer, BayesChange: Bayesian Methods for Change Points Analysis.

Awards

Travel awards

2023 Travel award (200\$), Bayes Comp 2023 conference, Levi, Finland.

Research project grants

Local unit team member, Department of Economics, Management and Statistics, University of Milano-Bicocca, PRIN 2022 PNRR project Measuring Biodiversity via Bayesian Nonparametrics: Estimation, Clustering and Uncertainty Quantification funded by MUR. Local coordinator Prof. Federico Camerlenghi. National coordinator Prof. Igor Prünster.

Experiences

- Workshop on Theory for Scalable, Modern, Statistical Methods, Bocconi University, Milan, Italy, Aprile 5th 7th 2023.
- 2022 Lake Como School of Advanced Studies, Como, Italy, May 2nd 6th 2022. RSFD - Robust Statistics: Foundations and recent Developments

Computer skills

Programming Languages

Programming R, Python, Sas, SQL, C++

Operative Microsoft Winows, MAC OS, iOS System