

CONTACT INFORMATION	Vrije Universiteit Amsterdam School of Business and Economics Department of Econometrics and Data Science De Boelelaan 1105 1081 HV Amsterdam, The Netherlands	✉: matte.iaco@gmail.com S matteo.iacopini1 ☎: +39 3407517248 web  : https://matteoiacopini.github.io web: https://sites.google.com  orcid.org/0000-0002-3551-4891  www.researchgate.net  scholar.google.it
RESEARCH INTERESTS	Tensor calculus - Bayesian statistics - High dimensional data - Econometrics - Functional data analysis - Nonparametric statistics - Copula models - Graphical models.	
POSITIONS	Current Position - October 2020 – present Research Fellow (Marie Skłodowska-Curie fellowship). Vrije Universiteit Amsterdam, Department of Econometrics and Data Science, The Netherlands. - April 2019 – March 2020 Research Fellow. Scuola Normale Superiore of Pisa, Italy. - July 2018 – March 2019 Research Fellow. Ca' Foscari University of Venice, Department of Economics, Venice, Italy. Others - September 2018 – present “Cultore della materia” in Econometrics. Ca' Foscari University of Venice, Venice, Italy. - May 2018 – present Member of Science of Complexity Team . Ca' Foscari University of Venice, Venice, Italy.	
EDUCATION	September 2014 – July 2018 Ph.D. in Economics. Ca' Foscari University of Venice, Department of Economics, Venice, Italy. Ph.D. in Applied Mathematics. Université Paris I - Panthéon-Sorbonne, Centre d'Économie de la Sorbonne, Paris, France. <ul style="list-style-type: none"> • Thesis: <i>Essays on the Econometric modelling of Temporal Networks</i> • Supervisors: prof. Monica Billio, prof. Dominique Guégan, prof. Roberto Casarin September 2011 – July 2014 M.Sc. in Economics. Department of Economics and Management, University of Pisa and Sant'Anna School of Advanced Studies of Pisa, Pisa, Italy <ul style="list-style-type: none"> • Thesis: <i>Aggregate Fluctuations in a Sectoral Economy: A Network Approach</i> • Supervisor: prof. Davide Fiaschi September 2008 – July 2011 B.S. in Business Administration. University of Pisa, Department of Economics and Management, Pisa, Italy <ul style="list-style-type: none"> • Thesis: <i>The Long Slump and the Real Interest rate: the thesis of Robert Hall</i> • Supervisor: prof. Enrico Ghiani 	
PUBLICATIONS	Published <ol style="list-style-type: none"> Costola, M., <i>Iacopini, M.</i> and Santagiustina, C. (2020), “Public Concern and the Financial Markets during the COVID-19 outbreak”, Finance Research Letters (in press) – (working paper) <i>Iacopini, M.</i>, Ravazzolo, F. and Rossini, L. (2020), “A discussion on: On a Class of Objective Priors from Scoring Rules by F. Leisen, C. Villa and S. G. Walker”, <i>Bayesian Analysis</i>, 15(4):1392–1393. 	

7. Casarin, R., Iacopini, M., Molina, G., ter Horst, E., Espinasa, R., Sucre, C. and Rigobon, R. (2020), “Multilayer network analysis of oil linkages”, *The Econometrics Journal*, 23:(2), 269–296, <https://doi.org/10.1093/ectj/utaa003>
6. Iacopini, M. and Tonellato, S. (2018), “A discussion on: Using stacking to average Bayesian predictive distributions by Y. Yao, A. Vehtari, D. Simpson and A. Gelman”, *Bayesian Analysis*, 13(3):994–996.
5. Billio, M., Casarin, R. and Iacopini, M., (2018), “Bayesian tensor regression models”, In *Mathematical and Statistical Methods for Actuarial Sciences and Finance. MAF 2018*. Eds. Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M., Springer, 149–153.
4. Billio, M., Casarin, R. and Iacopini, M., (2018), “Bayesian tensor binary regression”, In *Mathematical and Statistical Methods for Actuarial Sciences and Finance. MAF 2018*. Eds. Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M., Springer, 143–147.
3. Casarin, R., Iacopini, M. and Rossini, L., (2017), “A discussion on: Sparse graphs using exchangeable random measures by F. Caron and E. B. Fox”, *Journal of the Royal Statistical Society: Series B*, 79(5):51–53.
2. Billio, M., Casarin, R. and Iacopini, M., (2017), “Bayesian tensor regression models”, In *Proceedings of the Conference of the Italian Statistical Society. Statistics and Data Science: new challenges, new generations*. Eds. Alessandra Petrucci and Rosanna Verde, Firenze University Press, 179–186.
1. Iacopini, M., (2016), “Basics of optimization theory with applications in MATLAB and R”, *Quaderni di didattica*, Department of Economics, Ca’ Foscari University of Venice.

Manuscripts Submitted and under Review

5. Billio, M., Casarin, R. and Iacopini, M., (20XX), “Bayesian Markov switching tensor regression for time-varying networks”, *arXiv preprint 1711.00097* (*under review*)
4. Bianchi, D., Iacopini, M. and Rossini, L. (20XX), “Stablecoins and Cryptocurrency Returns: Evidence from large Bayesian VARs”. Available at SSRN: <https://dx.doi.org/10.2139/ssrn.3605451> (*under review*)
3. Billio, M., Casarin, R., Kaufmann, S. and Iacopini, M., (20XX), “Bayesian dynamic tensor regression”, *arXiv preprint 1709.09606* (*submitted*)
2. Iacopini, M. and Santagiustina, C.R.M.A., (20XX), “Filtering the intensity of public concern from Social Media count data with jumps” (*under review*)
1. Santagiustina, C.R.M.A. and Iacopini, M. (20XX), “Visualizing and comparing distributions with half-disk density strips” (*submitted*)

Working Papers

2. Iacopini, M. and Rossini, L. (2019), “Bayesian nonparametric graphical models for time-varying parameters VAR”, *arXiv preprint 1906.02140*
1. Guégan, D. and Iacopini, M. (2018), “Nonparametric forecasting of multivariate probability density functions”, *arXiv preprint 1803.06823*

VISITING PERIODS

-
- Palacky University in Olomuc, Department of Mathematical Analysis and Applications of Mathematics, Czech Republic (29 October - 2 November 2019)
 - Polytechnic University of Milan, Department of Mathematics, Italy (6-10 May 2019)
 - Vrije University of Amsterdam, Department of Econometrics and Operations Research, The Netherlands (19-23 March 2019)
 - Vrije University of Amsterdam, Department of Econometrics and Operations Research, The Netherlands (28-31 January 2019)
 - University of Pavia, Department of Mathematics, Italy (9-13 April 2018)
 - Université Paris I - Panthéon-Sorbonne, France (September 2016 - June 2017)
-

PRESENTATIONS **Invited Presentations and Seminars**

- Seminar at Department of Mathematical Analysis and Applications of Mathematics, Palacký University in Olomouc, Czech Republic (November 1, 2019)
- Seminar at School of Business and Economics, University of Maastricht, The Netherlands (April 26, 2019)
- Seminar at Department of Econometrics and Operations Research, Vrije University of Amsterdam, The Netherlands (March 21, 2019).
- Seminar at School of Business and Economics, University of Maastricht, The Netherlands (January 22, 2019)
- Seminar at Department of Mathematics, Polytechnic University of Milan, Italy (November 8, 2018)

Contributed Presentations

- [8th CoDaWork - International Workshop on Compositional Data Analysis](#). Terrassa, Spain (June 4-7, 2019)
- [4th Workshop on High-Dimensional Time Series in Macroeconomics and Finance](#). Wien, Austria (May 16-17, 2019)
- [ICEEE 2019 - 8th Italian Congress of Econometrics and Empirical Economics](#). Lecce, Italy (January 24-26, 2019)
- [12th CFENetwork International Conference on Computational and Financial Econometrics](#). Pisa, Italy (December 14-16, 2018)
- [29th EC² Conference on Big Data Econometrics with Applications](#). Rome, Italy (December 13-14, 2018)
- [6th SIdE Workshop for PhD students in Econometrics and Empirical Economics \(WEEE\)](#). Perugia, Italy (August 23-24, 2018)
- [49th SIS - Scientific meeting of the Italian Statistical Society](#). Palermo, Italy (June 20-22, 2018)
- [12th Annual RCEA Bayesian Workshop](#). Rimini, Italy (June 14-15, 2018)
- [1st QFFE - International Conference on Quantitative Finance and Financial Econometrics](#). Marseille, France (May 30 - June 1, 2018)
- [8th MAF - International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance](#). Madrid, Spain (April 4-6, 2018)
- [11th CFENetwork International Conference on Computational and Financial Econometrics](#). London, United Kingdom (December 16-18, 2017)
- [8th ESOBE - European Seminar on Bayesian Econometrics Annual Workshop](#). Maastricht, Netherlands (October 26-27, 2017)
- [41st AMASES Annual Meeting](#). Cagliari, Italy (September 14-16, 2017)
- [1st EcoSta - International Conference on Econometrics and Statistics](#). Hong Kong, Hong Kong (June 15-17, 2017)
- [3rd Workshop on High-Dimensional Time Series in Macroeconomics and Finance](#). Wien, Austria (June 8-9, 2017)
- [ICEEE 2017 - 7th Italian Congress of Econometrics and Empirical Economics](#). Messina, Italy (January 25-27, 2017)
- [10th CFENetwork International Conference on Computational and Financial Econometrics](#). Seville, Spain (December 9-11, 2016)
- [22nd COMPSTAT International Conference on Computational Statistics](#). Oviedo, Spain (August 23-26, 2016)
- [Joint PhD Workshop - Economics Management](#). Ca' Foscari University of Venice, Italy (June 23, 2016)

Poster Presentations

- [BNP 12 - 12th Conference on Bayesian Nonparametrics](#). Oxford, United Kingdom (June 24-28, 2019)
- [High Dimensional Small Data Workshop](#). Venice, Italy (October 19-20, 2018)
- [4th BAYSM - Bayesian Young Statisticians Meeting](#). Warwick, United Kingdom (July 2-3, 2018)
- [ISBA 2018 World Meeting](#). Edinburgh, United Kingdom (June 24-29, 2018)
- [BNP 11 - 11th Conference on Bayesian Nonparametrics](#). Paris, France (June 26-30, 2017)
- [BISP-10 - 10th Workshop on Bayesian Inference in Stochastic Processes](#). Milan, Italy (June 13-15, 2017)
- [7th ESOBE - European Seminar on Bayesian Econometrics Annual Workshop](#). Venice, Italy (October 27-28, 2016)

- ITASEC17 - Italian Conference on Cybersecurity. Venice, Italy (January 17-20, 2017)
- Workshop on Forecasting in Finance and Macroeconomics. Bozen, Italy (September 12, 2016)
- A conference in honour of Eugenio Regazzini. University of Pavia, Italy (June 10-11, 2016)
- 15th CREDIT. Venice, Italy (October 1-2, 2015)
- IWcee14 - International Workshop on Computational Economics and Econometrics. Rome, Italy (June 26-27, 2014)

Schools and Advanced Courses

- CIRM Research School “Masterclass in Bayesian Statistics”. Marseille Luminy, France (22-26 October, 2018)
- SIde Econometrics Summer School on “Recent Developments in Financial Econometrics”. Perugia, Italy (23-27 July, 2018)
- 37th Finnish Summer School on Probability and Statistics. Lammi, Finland (May 30 - June 3, 2016)
- Postgraduate Course on “Data Analysis and Programming with R”. Bozen, Italy (November 18-20, 2015)
- Postgraduate Course on “Bayesian Methods in Economics and Finance”. Perugia, Italy (September 7-11, 2015)
- SIde Econometrics Summer School on “Big Data and High-Dimensional Econometric models”. Perugia, Italy (June 29 - July 3, 2015)
- SIde Econometrics Summer School on “The Econometrics of Systemic Risk and Tail Correlations”. Perugia, Italy (July 14-19, 2014)

TEACHING EXPERIENCE

Academic year 2019/2020

Ca' Foscari University of Venice, Department of Economics

- Teacher – Mathematics pre-course (Graduate Course - “Master II livello” – English).

Academic year 2018/2019

Ca' Foscari University of Venice, Department of Economics

- Teacher – Mathematics pre-course (Graduate Course - “Master II livello” – English).
- Tutor – Optimization (Graduate Course - PhD and Master – English).

Academic year 2017/2018

Ca' Foscari University of Venice, Department of Economics

- Teacher – Introduction to Trigonometry (Undergraduate Course – English).
- Teaching Assistant – Mathematics for Economics (Undergraduate Course – Italian).
- Teaching Assistant – Statistics (Undergraduate Course – English).
- Tutor – Optimization (Graduate Course – English).

Academic year 2015/2016

Ca' Foscari University of Venice, Department of Economics

- Tutor – Econometrics (Graduate Course – English).
- Tutor – Econometrics (Undergraduate Course – Italian).
- Tutor – Optimization (Graduate Course – English).

SERVICE TO PROFESSION

Scientific and Organising Committee of Scientific Events

- Workshop “3rd Italian-French Statistics Seminar (IFSS)”. Italy (2020).
- Workshop “1st EDEEM Doctoral Summer Workshop in Economics”. Venice, Italy (June 13-14, 2019).
- “Reading group on Stochastic Modelling”. Venice, Italy (A.Y. 2018-2019)
- Workshop “2nd Italian-French Statistics Seminar (IFSS)”. Grenoble, France (September 6-7, 2018).
- Workshop on “Advances in Bayesian modelling”. Venice, Italy (July 5, 2018)
- Workshop “1st Italian-French Statistics Seminar (IFSS)”. Venice, Italy (October 16-17, 2017).

Organizer of Scientific Events

- Organizer and chair of the session “Bayesian High-dimensional Sparse Models” at 12th Annual RCEA Bayesian Workshop. Rimini, Italy (June 14-15, 2018)
- Chair of the session “Network Econometrics” at 8th MAF - International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance. Madrid, Spain (April 4-6, 2018)

Discussant

- Workshop on Forecasting in Finance and Macroeconomics. Bozen, Italy (September 12, 2016)
- European Doctorate in Economics Erasmus Mundus (EDEEM) Summer Meeting. Venice, Italy (July 16-18, 2015)

SCHOLARSHIPS AND GRANTS

- [Marie Skłodowska-Curie Individual Fellowship](#) financed by the European Commission (October 2020–September 2022)
- [Research Fellowship](#) financed by INDAM at Scuola Normale Superiore of Pisa (April 2019–March 2020)
- [Research Fellowship](#) from Ca’ Foscari University of Venice (September 2017–March 2019)
- co-editor of the [financing proposal](#) (competition won) “Bando Label Scientifico UIF/UFI 2018” from Université Franco-Italienne (2018)
- [Ph.D. scholarship](#) at Ca’ Foscari University of Venice financed by the Ministry of Education, University and Research - MIUR (September 2014–August 2017)
- co-editor of the [financing proposal](#) (competition won) “Bando Visiting Professor UIF 2017” from Université Franco-Italienne (2017)
- co-editor of the [financing proposal](#) (competition won) “Bando Label Scientifico UIF/UFI 2017” from Université Franco-Italienne (2017)
- winner of the [grant](#) “Bando Vinci 2016” from Université Franco-Italienne (2016–2017)
- “Percorso di Eccellenza” scholarship from University of Pisa (2011-2012)
- “Percorso di Eccellenza” scholarship from University of Pisa (2008-2011)

MEMBERSHIPS International Society for Bayesian Analysis ([ISBA](#)), Italian Statistical Society ([SIS](#)), Italian Econometric Association ([SIdE](#)), Computational and Financial Econometrics ([CFE](#)), The Econometric Society ([ES](#)), Institute of Mathematical Statistics ([IMS](#)), young statistician section of Royal Statistical Society ([YSS](#)), Associazione per la Matematica Applicata alle Scienze Economiche e Sociali ([AMASES](#)).

REFeree ACTIVITY Journal of Econometrics (2020 - present), Journal of Business & Economic Statistics (2020 - present), Journal of Risk and Financial Management (2020 - present), Bayesian Analysis (2019 - present), Journal of Financial Stability (2019 - present), International Journal of Forecasting (2018 - present), Econometrics & Statistics (2018 - present), Studies in Nonlinear Dynamics & Econometrics (2017 - present).

LANGUAGES & PROGRAMMING SKILLS

- Languages**
- *Italian* (Mother Tongue)
 - *English* (Fluent) - certifications: IELTS (C1), GRE
 - *French* (Fluent) - certifications: DELF (B2)
 - *Spanish* (Basic)

Programming Skills

Advanced MATLAB, R, \LaTeX , Microsoft Office
 Basic C++, HTML5, STATA13, Mathematica

REFERENCES	<p>Monica Billio – <i>Full Professor</i> Department of Economics, Ca’ Foscari University of Venice Cannaregio 873/b, 30121 Venezia - Italy E-mail: billio@unive.it</p> <p>Dominique Guégan – <i>Full Professor</i> Centre d’Économie de la Sorbonne, Université Paris I - Panthéon-Sorbonne 106-112 Boulevard de l’Hôpital - 75647 Paris cedex 13 - France E-mail: Dominique.Guegan@univ-paris1.fr</p>	<p>Roberto Casarin – <i>Full Professor</i> Department of Economics, Ca’ Foscari University of Venice Cannaregio 873/b, 30121 Venezia - Italy E-mail: r.casarin@unive.it</p> <p>Federico Bassetti – <i>Associate Professor</i> Department of Mathematics, Polytechnic University of Milan Piazza Leonardo da Vinci 32, 20133 Milan - Italy E-mail: federico.bassetti@polimi.it</p>
-------------------	--	--