

CONTACT INFORMATION	Queen Mary University of London School of Mathematical Sciences 327 Mile End Road London E1 4NS, United Kingdom Date of birth: 30/01/1989 Citizenship: Italian	✉: matte.iaco@gmail.com  matteo.iacopini1 web  : https://matteoiacopini.github.io  orcid.org/0000-0002-3551-4891  www.researchgate.net  scholar.google.it
RESEARCH INTERESTS	Tensor calculus - Bayesian Statistics - High-dimensional data - Time series analysis - Functional data analysis - Nonparametric statistics - Networks.	
POSITIONS	<div>- September 2022 – present Lecturer in Statistics. Queen Mary University of London, School of Mathematical Sciences, United Kingdom.</div> <div>- October 2020 – August 2022 Research Fellow (Marie Skłodowska-Curie fellowship). Vrije Universiteit Amsterdam, Department of Econometrics and Data Science, The Netherlands.</div> <div>- April 2019 – March 2020 Research Fellow. Scuola Normale Superiore of Pisa, Italy.</div> <div>- July 2018 – March 2019 Research Fellow. Ca' Foscari University of Venice, Department of Economics, Venice, Italy.</div> <div>Others</div> <div>- September 2018 – present “Cultore della materia” in Econometrics. Ca' Foscari University of Venice, Venice, Italy.</div> <div>- May 2018 – present Member of Science of Complexity Team. Ca' Foscari University of Venice, Venice, Italy.</div>	
EDUCATION	<div>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</div> <div>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</div> <div>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</div>	
PUBLICATIONS	Published <div>17. Costola, M. and <i>Iacopini, M.</i> (2022), “Measuring sovereign bond fragmentation in the Eurozone”, <i>Finance Research Letters</i>, (forthcoming), (article)</div> <div>16. Billio, M., Casarin, R. and <i>Iacopini, M.</i>, (2022), “Bayesian Markov switching tensor regression for time-varying networks”, <i>Journal of the American Statistical Association</i> (forthcoming), (article)</div>	

15. Billio, M., Casarin, R., Iacopini, M. and Kaufmann, S. (2022), “Bayesian dynamic tensor regression”, *Journal of Business and Economic Statistics* (forthcoming), ([article](#))
14. Iacopini, M., Ravazzolo, F. and Rossini, L. (2022), “Proper scoring rules for evaluating density forecasts with asymmetric loss functions”, *Journal of Business and Economic Statistics* (forthcoming), ([article](#))
13. Billio, M., Casarin, R., Costola, M. and Iacopini, M. (2021), “Matrix-variate Smooth Transition Models for Temporal Networks”, in Arashi, M., Bekker, A., Che, D., and Ferreira, J., *Innovations in Multivariate Statistical Modeling: navigating theoretical and multidisciplinary domains*, chapter XX, pages XX, Springer Emerging Topics in Statistics and Biostatistics. (forthcoming)
12. Billio, M., Casarin, R., Costola, M. and Iacopini, M. (2021), “COVID-19 spreading in financial networks: A semiparametric matrix regression model”, *Econometrics and Statistics* (forthcoming), ([article](#))
11. Costola, M., Iacopini, M. and Santagiustina, C.R.M.A. (2021), “On the “momentum” of meme stocks”, *Economics Letters*, 207, 110021, ([article](#))
10. Billio, M., Casarin, R., Costola, M. and Iacopini, M. (2021), “A matrix-variate t model for networks”, *Frontiers in Artificial Intelligence* 4, 49, ([article](#))
9. Iacopini, M. and Santagiustina, C.R.M.A. (2021), “Filtering the intensity of public concern from social media count data with jumps”, *Journal of the Royal Statistical Society: Series A*, 184:1283–1302, ([article](#))
8. Costola, M., Iacopini, M. and Santagiustina, C. (2020), “Google search volumes and the financial markets during the COVID-19 outbreak”, *Finance Research Letters*, 42:101884, ([article](#))
7. Iacopini, M., 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”, *Bayesian Analysis*, 15(4):1392–1393.
6. 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*, utaa003, ([article](#))
5. 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.
4. 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.
3. 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.
2. 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.
1. 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.

Working Papers

5. Iacopini, M., Poon, A., Rossini, L. and Zhu, D. (20XX), “Bayesian Mixed-Frequency Quantile Vector Autoregression: Eliciting tail risks of Monthly US GDP”, [arXiv preprint 2209.01910](#)
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>
3. Santagiustina, C.R.M.A. and Iacopini, M. (20XX), “Visualizing and comparing distributions with half-disk density strips”
2. Iacopini, M. and Rossini, L. (20XX), “Bayesian nonparametric graphical models for time-varying parameters VAR”, [arXiv preprint 1906.02140](#)

1. Guégan, D. and *Iacopini, M.* (20XX), “Nonparametric forecasting of multivariate probability density functions”, [arXiv preprint 1803.06823](#)

Others

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.

VISITING PERIODS

- ▶ Paris Lodron University of Salzburg, Department of Economics, Austria (7-8 June 2022)
- ▶ Polytechnic University of Milan, Department of Mathematics, Italy (8-12 November 2021)
- ▶ University of Milan, Department of Economics, Management, and Quantitative Methods, Italy (11-15 October 2021)
- ▶ 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**

- Invited Speaker at “Bayesian Nonparametrics Networking workshop”, Nicosia, Cyprus (25-29 April 2022)
- Seminar at Department of Economics, Ca’ Foscari University of Venice, Italy (2 February 2022)
- Seminar at Department of Mathematical Analysis and Applications of Mathematics, Palacky University in Olomuc, Czech Republic (1 November 2019)
- Seminar at School of Business and Economics, University of Maastricht, The Netherlands (26 April 2019)
- Seminar at Department of Econometrics and Operations Research, Vrije Universiteit Amsterdam, The Netherlands (21 March 2019).
- Seminar at School of Business and Economics, University of Maastricht, The Netherlands (22 January 2019)
- Seminar at Department of Mathematics, Polytechnic University of Milan, Italy (8 November 2018)

Contributed Presentations

- [IAAE 2022 - Annual Conference of the International Association of Applied Econometrics](#). London, United Kingdom (21-24 June 2022)
- [5th Workshop on High-Dimensional Time Series in Macroeconomics and Finance](#). Wien, Austria (June 9-10, 2022)
- [3rd IWEEE - International Workshop on Econometrics and Empirical Economics](#). Rimini, Italy (January 20-21, 2022)
- [CFENetwork - International Conference on Computational and Financial Econometrics](#). London, United Kingdom (December 18-20, 2021)
- [4th Annual Workshop on Financial Econometrics](#). Örebro, Sweden (November 15-16, 2021)
- [11th ESOBE - European Seminar on Bayesian Econometrics Annual Workshop](#). Madrid, Spain (September 2-3, 2021)
- [IAAE 2021 - Annual Conference of the International Association of Applied Econometrics](#). Rotterdam, The Netherlands (June 22-25, 2021)
- [BISP-12 - 12th Workshop on Bayesian Inference in Stochastic Processes](#). Milan, Italy (May 27-28, 2021)
- [Dynamic Econometrics Conference](#). Virtual (March 18-19, 2021)
- [Annual Meeting of the Econometrics Society](#). Milan, Italy (August 17-21, 2020)
- [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)
- 9th 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, The 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)

Poster Presentations

- 12th ESOBE - European Seminar on Bayesian Econometrics Annual Workshop. Salzburg, Austria (8-9 September 2022)
- 31st EC² Conference on High dimensional modeling in time series. Paris, France (December 11-12, 2020)
- 2nd IWEED - International Workshop on Econometrics and Empirical Economics. Venice, Italy (January 23-24, 2020)
- 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)

CONFERENCES
AND SCHOOLS
ATTENDED

Conferences

- 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)

	<p>2015)</p> <ul style="list-style-type: none"> • 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	<p>Academic year 2021/2022</p> <p>Italian Econometric Society (SIde)</p> <ul style="list-style-type: none"> • Teacher – Summer School in Network Econometrics (Graduate – English) <p>Academic year 2020/2021</p> <p>Italian Econometric Society (SIde)</p> <ul style="list-style-type: none"> • Teacher – Summer School in Network Econometrics (Graduate – English) <p>Academic year 2019/2020</p> <p>Ca’ Foscari University of Venice, Department of Economics</p> <ul style="list-style-type: none"> • Teacher – Mathematics pre-course (Graduate Course - “<i>Master II livello</i>” – English). <p>Academic year 2018/2019</p> <p>Ca’ Foscari University of Venice, Department of Economics</p> <ul style="list-style-type: none"> • Teacher – Mathematics pre-course (Graduate Course - “<i>Master II livello</i>” – English). • Tutor – Optimization (Graduate Course - PhD and Master – English). <p>Academic year 2017/2018</p> <p>Ca’ Foscari University of Venice, Department of Economics</p> <ul style="list-style-type: none"> • 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). <p>Academic year 2015/2016</p> <p>Ca’ Foscari University of Venice, Department of Economics</p> <ul style="list-style-type: none"> • Tutor – Econometrics (Graduate Course – English). • Tutor – Econometrics (Undergraduate Course – Italian). • Tutor – Optimization (Graduate Course – English).
SERVICE TO PROFESSION	<p>Scientific and Organising Committee of Scientific Events</p> <ul style="list-style-type: none"> • Workshop “<i>3rd Italian-French Statistics Seminar (IFSS)</i>”. Italy (2020). • Workshop “<i>1st EDEEM Doctoral Summer Workshop in Economics</i>”. Venice, Italy (June 13-14, 2019). • “<i>Reading group on Stochastic Modelling</i>”. Venice, Italy (A.Y. 2018-2019) • Workshop “<i>2nd Italian-French Statistics Seminar (IFSS)</i>”. Grenoble, France (September 6-7, 2018). • Workshop on “<i>Advances in Bayesian modelling</i>”. Venice, Italy (July 5, 2018) • Workshop “<i>1st Italian-French Statistics Seminar (IFSS)</i>”. Venice, Italy (October 16-17, 2017). <p>Organizer of Scientific Events</p> <ul style="list-style-type: none"> • Organizer and chair of the session “<i>Bayesian High-dimensional Sparse Models</i>” at <i>12th Annual RCEA Bayesian Workshop</i>. Rimini, Italy (June 14-15, 2018) • Chair of the session “<i>Network Econometrics</i>” at <i>8th MAF - International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance</i>. Madrid, Spain (April 4-6, 2018) <p>Discussant</p> <ul style="list-style-type: none"> • 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	<p>- Marie Skłodowska-Curie Individual Fellowship financed by the European Commission (October 2020–September 2022)</p>

- [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 Business & Economic Statistics, Journal of Computational and Graphical Statistics, Journal of Econometrics, Bayesian Analysis, International Journal of Forecasting, PLOS One, Statistics and Probability Letters, Computational Statistics and Data Analysis, Journal of Forecasting, Scientific Reports, Econometrics & Statistics, Finance Research Letters, Journal of Economics and Finance, STAT, Frontiers in Big Data, Journal of Financial Risk and Management, Journal of Financial Stability, Studies in Nonlinear Dynamics & Econometrics.

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 **Monica Billio** – *Full Professor*
 Department of Economics, Ca' Foscari University of Venice
 Cannaregio 873/b, 30121 Venice - Italy
 E-mail: billio@unive.it

André Lucas – *Full Professor*
 Department of Econometrics and Data Science, Vrije Universiteit Amsterdam
 De Boelelaan 1105, 1081HV Amsterdam - The Netherlands
 E-mail: a.lucas@vu.nl

Roberto Casarin – *Full Professor*
 Department of Economics, Ca' Foscari University of Venice
 Cannaregio 873/b, 30121 Venice - Italy
 E-mail: r.casarin@unive.it

Federico Bassetti – *Full Professor*
 Department of Mathematics, Polytechnic University of Milan
 Piazza Leonardo da Vinci 32, 20133 Milan - Italy
 E-mail: federico.bassetti@polimi.it