

CONTACT
INFORMATION

Scuola Normale Superiore of Pisa
Piazza dei Cavalieri, 7
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Date of birth: 30/01/1989
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📄 scholar.google.it

RESEARCH
INTERESTS

Tensor calculus - Bayesian Statistics - Graphical models - High dimensional data - Copula models - Econometrics - Functional data analysis - Nonparametric statistics.

POSITIONS

Current Position

- April 2019 – present

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.

- Thesis: *Essays on the Econometric modelling of Temporal Networks*

- 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

- Thesis: *Aggregate Fluctuations in a Sectoral Economy: A Network Approach*

- Supervisor: prof. [Davide Fiaschi](#)

September 2008 – July 2011

B.S. in Business Administration. University of Pisa, Department of Economics and Management, Pisa, Italy

- Thesis: *The Long Slump and the Real Interest rate: the thesis of Robert Hall*

- Supervisor: prof. [Enrico Ghiani](#)

PUBLICATIONS

Published

7. Casarin, R., *Iacopini, M.*, Molina, G., ter Horst, E., Espinasa, R., Sucre, C. and Rigobon, R. (2019), “Multilayer network analysis of oil linkages”, *The Econometrics Journal*, (forthcoming)

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.

Working Papers

4. *Iacopini, M.* and Rossini, L. (2019), “Bayesian nonparametric graphical models for time-varying parameters VAR”, [arXiv preprint 1906.02140](#)
3. Billio, M., Casarin, R., Kaufmann, S. and *Iacopini, M.*, (2018), “Bayesian dynamic tensor regression”, [arXiv preprint 1709.09606](#)
2. Billio, M., Casarin, R. and *Iacopini, M.*, (2018), “Bayesian Markov switching tensor regression for time-varying networks”, [arXiv preprint 1711.00097](#)
1. Guégan, D. and *Iacopini, M.* (2018), “Nonparametric forecasting of multivariate probability density functions”, [arXiv preprint 1803.06823](#)

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- 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)
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PRESENTATIONS **Invited Presentations and Seminars**

- Seminar at Department of Mathematical Analysis and Applications of Mathematics, Palacky University in Olomuc, 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 SIIE 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)

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)
 - [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)
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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).
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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

- 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

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, L^AT_EX, Microsoft Office
Basic C++, HTML5, STATA13, Mathematica

REFERENCES

Monica Billio – *Full Professor*
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University of Venice
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