

CONTACT INFORMATION	Vrije Universiteit Amsterdam School of Business and Economics Department of Econometrics and Data Science De Boelelaan 1105 1081 HV Amsterdam, The Netherlands Date of birth: 30/01/1989 Citizenship: Italian	✉: matte.iaco@gmail.com S 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 - Econometrics - Functional data analysis - Nonparametric statistics - Graphical models - Copula models.	
REFERENCES	Monica Billio – <i>Full Professor</i> Department of Economics, Ca’ Foscari University of Venice Cannaregio 873/b, 30121 Venice - Italy E-mail: billio@unive.it Federico Bassetti – <i>Full Professor</i> Department of Mathematics, Polytechnic University of Milan Piazza Leonardo da Vinci 32, 20133 Milan - Italy E-mail: federico.bassetti@polimi.it	Roberto Casarin – <i>Full Professor</i> Department of Economics, Ca’ Foscari University of Venice Cannaregio 873/b, 30121 Venice - Italy E-mail: r.casarin@unive.it André Lucas – <i>Full Professor</i> Department of Econometrics and Data Science, Vrije Universiteit Amsterdam De Boelelaan 1105, 1081HV Amsterdam - The Netherlands E-mail: a.lucas@vu.nl
POSITIONS	<ul style="list-style-type: none">- (10/2020 - present) Research Fellow (Marie Skłodowska-Curie fellowship). Vrije Universiteit Amsterdam, Department of Econometrics and Data Science, The Netherlands- (04/2019 - 03/2020) Research Fellow. Scuola Normale Superiore of Pisa, Italy- (07/2018 – 03/2019) Research Fellow. Ca’ Foscari University of Venice, Department of Economics, Italy	
EDUCATION	joint Ph.D. in Economics , at Ca’ Foscari University of Venice , Italy, and Ph.D. in Applied Mathematics at Université Paris I - Panthéon-Sorbonne , France (09/2014 – 07/2018) Thesis: <i>Essays on the Econometric modelling of Temporal Networks</i> . Supervisors: M. Billio, R. Casarin, D. Guégan.	
VISITING PERIODS	<ul style="list-style-type: none">► Palacky University in Olomuc (Czech Republic), Department of Mathematical Analysis and Applications of Mathematics: 29 October - 2 November 2019► Vrije University of Amsterdam (The Netherlands), Department of Econometrics and Operations Research: 16-20 September 2019; 19-23 March 2019; 28-31 January 2019► Polytechnic University of Milan (Italy), Department of Mathematics: 15-17 July 2019; 6-10 May 2019► Ca’ Foscari University of Venice (Italy), Department of Economics: 24-26 July 2019; 11-14 June 2019; 28-31 May 2019► University of Pavia (Italy), Department of Mathematics: 9-13 April 2018► Université Paris I - Panthéon-Sorbonne (France): September 2016 - June 2017	
JOB MARKET PAPER	“Bayesian dynamic tensor regression” (with Billio, M., Casarin, R. and S. Kaufmann) High- and multi-dimensional array data are becoming increasingly available. They admit a natural representation as tensors and call for appropriate statistical tools. We propose a new linear autoregressive tensor process (ART) for tensor-valued data, that encompasses some well-known time series models as special cases. We study its properties and derive the associated impulse response function. We exploit the PARAFAC low rank decomposition for providing a parsimonious parametrization and develop a Bayesian inference allowing for shrinking effects. We apply the ART model to time series of multilayer networks and study the propagation of shocks across nodes, layers and time.	
PUBLICATIONS	Published 15. Billio, M., Casarin, R., Kaufmann, S. and <i>Iacopini, M.</i> , (2022), “Bayesian dynamic tensor regression”, <i>Journal of Business and Economic Statistics</i> (forthcoming), (working paper)	

14. Iacopini, M., Ravazzolo, F. and Rossini, L. (2022), “Proper scoring rules for evaluating density forecasts with asymmetry”, *Journal of Business and Economic Statistics* (forthcoming), ([working paper](#))
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.

Manuscripts Submitted and under Review

3. Billio, M., Casarin, R. and Iacopini, M., (20XX), “Bayesian Markov switching tensor regression for time-varying networks”, [arXiv preprint 1711.00097](#) (*under review*)
2. 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*)
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](#)

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.

Work in Progress

2. Bassetti, F., Casarin, R. and Iacopini, M. (20XX), “Bayesian nonparametric inference for measure-valued Autoregressive Gamma processes”
1. Bassetti, F., Casarin, R., Epifani, I. and Iacopini, M. (20XX), “Measure-valued Compound Autoregressive processes”

SCHOLARSHIPS AND GRANTS

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- [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)
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PRESENTATIONS **Invited Seminars**

[Seminar](#) at Department of Mathematical Analysis and Applications of Mathematics, Palacky 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

[4th Annual Workshop on Financial Econometrics](#). Örebro, Sweden (November 15–16, 2021) – [11th ESOBE](#). Madrid, Spain (September 2–3, 2021) – [IAAE 2021](#). Rotterdam, The Netherlands (June 22–25, 2021) – [12th BISP](#). Milan, Italy (May 27–28, 2021) – [Dynamic Econometrics Conference](#). Virtual (March 18–19, 2021) – [11th EC²](#). Paris, France (December 11–12, 2020) – [Annual Meeting of the Econometrics Society](#). Milan, Italy (August 17–21, 2020) – [2nd IWEEE](#). Venice, Italy (January 23–24, 2020) – [8th CoDaWork](#). Terrassa, Spain (June 4–7, 2019) – [4th Workshop on High-Dimensional Time Series in Macroeconomics and Finance](#). Wien, Austria (May 16–17, 2019) – [8th ICEEE](#). Lecce, Italy (January 24–26, 2019) – [12th CFENetwork](#). Pisa, Italy (December 14–16, 2018) – [29th EC²](#). Rome, Italy (December 13–14, 2018) – [6th SiDE Workshop for PhD students in Econometrics and Empirical Economics](#). Perugia, Italy (August 23–24, 2018) – [49th SIS](#). Palermo, Italy (June 20–22, 2018) – [12th RCEA Bayesian Workshop](#). Rimini, Italy (June 14–15, 2018) – [1st QFFE](#). Marseille, France (May 30 – June 1, 2018) – [8th MAF](#). Madrid, Spain (April 4–6, 2018) – [11th CFENetwork](#). London, United Kingdom (December 16–18, 2017) – [8th ESOBE](#). Maastricht, Netherlands (October 26–27, 2017) – [41st AMASES](#). Cagliari, Italy (September 14–16, 2017) – [1st EcoSta](#). 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) – [7th ICEEE](#). Messina, Italy (January 25–27, 2017) – [10th CFENetwork](#). Seville, Spain (December 9–11, 2016) – [22nd COMPSTAT](#). Oviedo, Spain (August 23–26, 2016)

Poster Presentations

[BNP 12](#). Oxford, United Kingdom (June 24–28, 2019) – [4th BAYSM](#). Warwick, United Kingdom (July 2–3, 2018) – [ISBA 2018](#). Edinburgh, United Kingdom (June 24–29, 2018) – [BNP 11](#). Paris, France (June 26–30, 2017) – [BISP-10](#). Milan, Italy (June 13–15, 2017) – [7th ESOBE](#). Venice, Italy (October 27–28, 2016)

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)

Referee

Journal of Econometrics, Journal of Business & Economic Statistics, Journal of Financial Risk and Management, Bayesian Analysis, Journal of Financial Stability, International Journal of Forecasting, Econometrics & Statistics, Studies in Nonlinear Dynamics & Econometrics.

TEACHING EXPERIENCE

Italian Econometric Society (SIde)

- Teacher – *Summer School in Network Econometrics* (Graduate – English), June 2021
Ca’ Foscari University of Venice, Department of Economics
- Teacher – *Mathematics pre-course* (Graduate – English), A.y. 2019/20, 2018/19
- Tutor – *Optimization* (Graduate Course - PhD and Master – English), A.y. 2018/19, 2017/18, 2015/16
- Teacher – *Introduction to Trigonometry* (Undergraduate – English), A.y. 2017/18
- Teaching Assistant – *Mathematics for Economics* (Undergraduate – Italian), A.y. 2017/18
- Teaching Assistant – *Statistics* (Undergraduate – English), A.y. 2017/18
- Tutor – *Econometrics* (Graduate – English), A.y. 2015/16
- Tutor – *Econometrics* (Undergraduate – Italian), A.y. 2015/16

POST- GRADUATE FORMATION

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

LANGUAGES & PROGRAMMING – **Languages:** *Italian* (Mother Tongue) – *English* (Fluent, IELTS(C1), GRE) – *French* (Fluent, DELF(B2)) – *Spanish* (Basic)

SKILLS

Programming Skills: MATLAB, R, L^AT_EX, Office (advanced); STATA13, C++, HTML5 (basic)