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CONTACT INFORMATION	Department of Economics Ca' Foscari University of Venice Cannaregio 873 30121 Venezia, Italy Date of birth: 30/01/1989	✉: <a href="mailto:matteo.iacopini@unive.it">matteo.iacopini@unive.it</a> s <a href="#">matteo.iacopini1</a> web  : <a href="https://matteoiacopini.github.io">https://matteoiacopini.github.io</a>  <a href="https://orcid.org/0000-0002-3551-4891">orcid.org/0000-0002-3551-4891</a>  <a href="https://www.researchgate.net">www.researchgate.net</a>  <a href="https://scholar.google.it">scholar.google.it</a>
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RESEARCH INTERESTS	Tensor calculus - Bayesian Statistics - Graphical models - High dimensional data - Copula models - Econometrics - Functional data analysis - Nonparametric statistics.
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POSITIONS	<b>Current Position</b> July 2018 – present <b>Research Fellow.</b> Ca' Foscari University of Venice, Department of Economics, Venice, Italy.  <b>Others</b> - September 2018 – present “Cultore della materia” in Econometrics. Ca' Foscari University of Venice, Venice, Italy. - May 2018 – present Member of <b>Science of Complexity Team.</b> Ca' Foscari University of Venice, Venice, Italy.
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EDUCATION	September 2014 – July 2018 <b>Ph.D. in Economics.</b> Ca' Foscari University of Venice, Department of Economics, Venice, Italy. <b>Ph.D. in Applied Mathematics.</b> Université Paris I - Panthéon-Sorbonne, Centre d'Économie de la Sorbonne, Paris, France. • 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 <b>M.Sc. in Economics.</b> Department of Economics and Management, University of Pisa and Sant'Anna School of Advanced Studies of Pisa, Pisa, Italy • Thesis: <i>Aggregate Fluctuations in a Sectoral Economy: A Network Approach</i> • Supervisor: prof. Davide Fiaschi  September 2008 – July 2011 <b>B.S. in Business Administration.</b> University of Pisa, Department of Economics and Management, Pisa, Italy • Thesis: <i>The Long Slump and the Real Interest rate: the thesis of Robert Hall</i> • Supervisor: prof. Enrico Ghiani
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PUBLICATIONS	<b>Published</b>  6. Tonellato, S. and <i>Iacopini, M.</i> , (2018), “A discussion on: Using stacking to average Bayesian predictive distributions by Y. Yao, A. Vehtari, D. Simpson and A. Gelman”, <i>Bayesian Analysis</i> , ( <i>forthcoming</i> ).  5. Billio, M., Casarin, R. and <i>Iacopini, M.</i> , (2018), “Bayesian tensor regression models”, In <i>Mathematical and Statistical Methods for Actuarial Sciences and Finance</i> . MAF 2018. Eds. Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M., Springer, 149-153.
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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, 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

3. Billio, M., Casarin, R. and *Iacopini, M.*, (2018), “Bayesian Markov switching tensor regression for time-varying networks”, arXiv preprint 1711.00097
2. Billio, M., Casarin, R., Kaufmann, S. and *Iacopini, M.*, (2018), “Bayesian dynamic tensor regression”, arXiv preprint 1709.09606
1. Guégan, D. and *Iacopini, M.* (2018), “Nonparametric forecasting of multivariate probability density functions”, arXiv preprint 1803.06823

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VISITING PERIODS ► University of Pavia, Department of Mathematics, (9-13 April 2018).  
 ► Université Paris I - Panthéon-Sorbonne, (September 2016 - June 2017).

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### PRESENTATIONS **Invited Presentations and Seminars**

- Seminar at Department of Mathematics, Polytechnic University of Milan, Italy (November 8, 2018)

#### Contributed Presentations

- [12<sup>th</sup> CFENetwork International Conference on Computational and Financial Econometrics](#). Pisa, Italy (December 14-16, 2018)
- [29<sup>th</sup> EC<sup>2</sup> Conference on Big Data Econometrics with Applications](#). Rome, Italy (December 13-14, 2018)
- [6<sup>th</sup> SIde Workshop for PhD students in Econometrics and Empirical Economics \(WEEE\)](#). Perugia, Italy (August 23-24, 2018)
- [49<sup>th</sup> SIS - Scientific meeting of the Italian Statistical Society](#). Palermo, Italy (June 20-22, 2018)
- [12<sup>th</sup> Annual RCEA Bayesian Workshop](#). Rimini, Italy (June 14-15, 2018)
- [1<sup>st</sup> QFFE - International Conference on Quantitative Finance and Financial Econometrics](#). Marseille, France (May 30 - June 1, 2018)
- [8<sup>th</sup> MAF - International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance](#). Madrid, Spain (April 4-6, 2018)
- [11<sup>th</sup> CFENetwork International Conference on Computational and Financial Econometrics](#). London, United Kingdom (December 16-18, 2017)
- [8<sup>th</sup> ESOBE - European Seminar on Bayesian Econometrics Annual Workshop](#). Maastricht, Netherlands (October 26-27, 2017)
- [41<sup>st</sup> AMASES Annual Meeting](#). Cagliari, Italy (September 14-16, 2017)
- [1<sup>st</sup> EcoSta - International Conference on Econometrics and Statistics](#). Hong Kong, Hong Kong (June 15-17, 2017)

- [3<sup>rd</sup> Workshop on High-Dimensional Time Series in Macroeconomics and Finance](#). Wien, Austria (June 8-9, 2017)
- [ICEEE 2017 - 7<sup>th</sup> Italian Congress of Econometrics and Empirical Economics](#). Messina, Italy (January 25-27, 2017)
- [10<sup>th</sup> CFENetwork International Conference on Computational and Financial Econometrics](#). Seville, Spain (December 9-11, 2016)
- [22<sup>nd</sup> 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

- [High Dimensional Small Data Workshop](#). Venice, Italy (October 19-20, 2018)
- [4<sup>th</sup> 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 - 11<sup>th</sup> Conference on Bayesian Nonparametrics](#). Paris, France (June 26-30, 2017)
- [BISP-10 - 10<sup>th</sup> Workshop on Bayesian Inference in Stochastic Processes](#). Milan, Italy (June 13-15, 2017)
- [7<sup>th</sup> 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)
- [15<sup>th</sup> 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)
- [37<sup>th</sup> 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 2018/2019

Ca' Foscari University of Venice, Department of Economics

- Teacher – [Mathematics pre-course](#) (Graduate Course - "*Master II livello*" – English).
- Tutor – [Optimization](#) (Graduate Course – 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**

- “[Reading group on Stochastic Modelling](#)”. Venice, Italy (A.Y. 2018-2019)
- “[2<sup>nd</sup> Italian-French Statistics Workshop](#)”. Grenoble, France (September 6-7, 2018).
- Workshop on “[Advances in Bayesian modelling](#)”. Venice, Italy (July 5, 2018)
- “[1<sup>st</sup> Italian-French Statistics Workshop](#)”. Venice, Italy (October 16-17, 2017).

**Organizer of Scientific Events**

- Organizer and chair of the session “[Bayesian High-dimensional Sparse Models](#)” at [12<sup>th</sup> Annual RCEA Bayesian Workshop](#). Rimini, Italy (June 14-15, 2018)
- Chair of the session “[Network Econometrics](#)” at [8<sup>th</sup> 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)

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SCHOLARSHIPS  
AND GRANTS

- [Research Fellowship](#) from Ca' Foscari University of Venice (September 2017–August 2018)
- 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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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](#)).

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REFeree  
ACTIVITY

International Journal of Forecasting (2018 - present), Econometrics & Statistics (2018 - present), Studies in Nonlinear Dynamics & Econometrics (2017 - present).

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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<sup>A</sup>T<sub>E</sub>X, Microsoft Office (Excel, Word, PowerPoint)  
Intermediate   STATA13  
Basic            C++, GRETL

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REFERENCES

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