

CONTACT INFORMATION	<p>Vrije Universiteit Amsterdam School of Business and Economics Department of Econometrics and Data Science De Boelelaan 1105 1081 HV Amsterdam, The Netherlands</p> <p>Date of birth: 30/01/1989 Citizenship: Italian</p> <p>Tensor calculus - Bayesian statistics - High dimensional data - Econometrics - Functional data analysis - Nonparametric statistics - Copula models - Graphical models.</p> <p>✉: <a href="mailto:matte.iaco@gmail.com">matte.iaco@gmail.com</a>   <a href="https://matteoiacopini.github.io">matteoiacopini1</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></p>
POSITIONS	<p><b>Current Position</b></p> <ul style="list-style-type: none"> <li>- October 2020 – present <b>Research Fellow (Marie Skłodowska-Curie fellowship).</b> Vrije Universiteit Amsterdam, Department of Econometrics and Data Science, The Netherlands.</li> <li>- April 2019 – March 2020 <b>Research Fellow.</b> Scuola Normale Superiore of Pisa, Italy.</li> <li>- July 2018 – March 2019 <b>Research Fellow.</b> Ca' Foscari University of Venice, Department of Economics, Venice, Italy.</li> </ul> <p><b>Others</b></p> <ul style="list-style-type: none"> <li>- September 2018 – present “Cultore della materia” in Econometrics. Ca' Foscari University of Venice, Venice, Italy.</li> <li>- May 2018 – present Member of <a href="#">Science of Complexity Team</a>. Ca' Foscari University of Venice, Venice, Italy.</li> </ul>
EDUCATION	<p>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.</p> <ul style="list-style-type: none"> <li>• Thesis: <i>Essays on the Econometric modelling of Temporal Networks</i></li> <li>• Supervisors: prof. <a href="#">Monica Billio</a>, prof. <a href="#">Dominique Guégan</a>, prof. <a href="#">Roberto Casarin</a></li> </ul> <p>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</p> <ul style="list-style-type: none"> <li>• Thesis: <i>Aggregate Fluctuations in a Sectoral Economy: A Network Approach</i></li> <li>• Supervisor: prof. <a href="#">Davide Fiaschi</a></li> </ul> <p>September 2008 – July 2011 <b>B.S. in Business Administration.</b> University of Pisa, Department of Economics and Management, Pisa, Italy</p> <ul style="list-style-type: none"> <li>• Thesis: <i>The Long Slump and the Real Interest rate: the thesis of Robert Hall</i></li> <li>• Supervisor: prof. <a href="#">Enrico Ghiani</a></li> </ul>
PUBLICATIONS	<p><b>Published</b></p> <ol style="list-style-type: none"> <li>15. Billio, M., Casarin, R., Iacopini, M. and Kaufmann, S. (2022), “Bayesian dynamic tensor regression”, <i>Journal of Business and Economic Statistics</i> (forthcoming), (<a href="#">article</a>)</li> <li>14. Iacopini, M., Ravazzolo, F. and Rossini, L. (2022), “Proper scoring rules for evaluating density forecasts with asymmetric loss functions”, <i>Journal of Business and Economic Statistics</i> (forthcoming), (<a href="#">article</a>)</li> </ol>

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 “mementum” 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.

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**

- 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**

- [3<sup>rd</sup> IWEWE - 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)
- [4<sup>th</sup> Annual Workshop on Financial Econometrics](#). Örebro, Sweden (November 15-16, 2021)
- [11<sup>th</sup> 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 - 12<sup>th</sup> Workshop on Bayesian Inference in Stochastic Processes](#). Milan, Italy (May 27-28, 2021)
- [Dynamic Econometrics Conference](#). Virtual (March 18-19, 2021)
- [11<sup>th</sup> EC<sup>2</sup> Conference on Big Data Econometrics with Applications](#). Paris, France (December 11-12, 2020)
- [Annual Meeting of the Econometrics Society](#). Milan, Italy (August 17-21, 2020)
- [2<sup>nd</sup> IWEWE - International Workshop on Econometrics and Empirical Economics](#). Venice, Italy (January 23-24, 2020)
- [8<sup>th</sup> CoDaWork - International Workshop on Compositional Data Analysis](#). Terrassa, Spain (June 4-7, 2019)
- [4<sup>th</sup> Workshop on High-Dimensional Time Series in Macroeconomics and Finance](#). Wien, Austria (May 16-17, 2019)
- [ICEEE 2019 - 8<sup>th</sup> Italian Congress of Econometrics and Empirical Economics](#). Lecce, Italy (January 24-26, 2019)
- [12<sup>th</sup> CFENetwork International Conference on Computational and Financial Econometrics](#). Pisa, Italy (December 14-16, 2018)
- [9<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 \(WEWE\)](#). 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, The 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)

#### Poster Presentations

- BNP 12 - 12<sup>th</sup> Conference on Bayesian Nonparametrics. Oxford, United Kingdom (June 24-28, 2019)
- 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 2020/2021 Italian Econometric Society (SIde)

- Teacher – Summer School in Network Econometrics (Graduate – English)

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

## 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).

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LANGUAGES & **Languages**

PROGRAMMING - *Italian* (Mother Tongue)

SKILLS - *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

Basic C++, HTML5, STATA13, Mathematica

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REFERENCES

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