# Matteo Sordello

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## Current Position

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| 2016 Aug – | **The Wharton School, University of Pennsylvania**<br>PhD Student in Statistics<br>Advisor: Weijie Su |

## Education

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| 2013–2015 | **University of Torino**, Torino, Italy.<br>M.Sc. in Mathematics with emphasis in Probability<br>Thesis Title: Diffusion approximation for cluster dynamics in a generalised gamma population model.<br>Supervisors: Matteo Ruggiero, Grade: 110/110 cum laude and honors |
| 2013–2015 | **Collegio Carlo Alberto**, Moncalieri, Italy.<br>M.A. in Statistics and Applied Mathematics, *Allievi Honors Program*<br>Grade: Distinction |
| 2010–2013 | **University of Torino**, Torino, Italy.<br>B.Sc. in Mathematics<br>Thesis Title: The price of European and Parisian options in the Black & Scholes market.<br>Supervisor: Roberta Sirovich,  Grade: 110/110 cum laude |

## Academic Interests

– first-order optimization algorithms in online learning

– machine learning

## Publications

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| – | SORDELLO M. and SMALL D.S., A Test for Differential Ascertainment in Case-Control Studies with Application to Child Maltreatment, (under review) |
| – | SORDELLO M. and SU W., Robust Learning Rate Selection for Stochastic Optimization Using Splitting Diagnostic, (under review) |
| 2019 | BANERJEE D. and SORDELLO M., A Bernstein type inequality for sums of selections from three dimensional arrays. *Statistics and Probability Letters*, (accepted) |
| 2018 | RUGGIERO M. and SORDELLO M., Clustering dynamics in a class of normalised generalised gamma dependent priors. *Ann Inst Stat Math* 70:83.  https://doi.org/10.1007/s10463-016-0583-8 |

## Conferences

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| 2017 | **JSM 2017** in Vancouver. "A Capture-Recapture Approach to Detect the Presence of Differential Ascertainment and an Application to Child Maltreatment". |
| 2018 | **JSM 2018** in Denver. Invited speaker in the session titled "Uncertainty Quantification for Stochastic Optimization Methods". |