

Lorenzo Mauri

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EDUCATION

Duke University

PhD in Statistical Science

GPA: 4/4

Relevant Courses: Measure Theory, HD Probability, Probability Models, Statistical Inference, Bayesian Statistics, Bayesian Asymptotics, Optimization, Linear Models, Applied Statistics, Multivariate Statistics.

Durham (NC), USA

Aug 2022–Present

Bocconi University

MSc Data Science

Final Grade: 110/110 with Honors; GPA: 30/30

Final Paper: “Stochastic Gradient MCMC: the Stochastic Barker Proposal”.

Relevant Courses: Real Analysis, Probability Theory, Stochastic Processes, Optimization, Machine Learning, Deep Learning, Bayesian Statistics, Computational Statistics.

Milan, IT

Sep 2019–Oct 2021

Bocconi University

BSc in Quantitative Economics

Final Grade: 110/110 with Honors; GPA: 30/30

Exchange term at *University of Pennsylvania*, GPA: 4/4 (Spring '19).

Milan, IT

Sep 2016–Oct 2019

PUBLICATIONS

“**Robust Approximate Sampling via Stochastic Gradient Barker Dynamics**” In *Artificial Intelligence and Statistics, 2024* (Oral). (Mauri, L; Zanella, G.)

PREPRINTS

“**Generalized Bayes Kernel Similarity for Supervised Dimensionality Reduction**” *Submitted, 2024*. (Mauri, L; Dunson, D. B.)

WORKING PAPERS

“**Bayesian Heavy-Tailed Density Estimation via the Tree-Logistic GP Prior**”, (Mauri, L; Tokdar, S. T; Wang, H)

“**Bayesian Sparse Infinite Factor Models via Constraint Relaxation**”, (Anceschi, N; Dunson, D., B.; Mauri, L)

“**The Blessing of Dimensionality in Latent Factor Models for Binary Data**”, (Dunson, D., B.; Mauri, L)

RESEARCH EXPERIENCE

Bocconi, Department of Decision Sciences

Research Assistant. PI: Giacomo Zanella.

Contributed to the development of a novel stochastic gradient MCMC (SGMCMC) that is robust to *hyperparameter-tuning* by applying the SGMCMC framework to the “Barker Proposal Algorithm”.

Milan, IT

Nov 2021–Jul 2022

Bocconi Institute for Data Science and Analytics

Visiting Student at the BayesLab. Supervisors: Daniele Durante and Igor Prünster.

Analysis of seminal and state-of-the-art papers with a particular focus on Bayesian Computation, Bayesian Nonparametrics and Probabilistic Machine Learning.

Milan, IT

Apr 2020–Jul 2021

TEACHING

- TA for Advanced Data Visualization (DUKE STA - 313); *Honorable Mention for TA of the year.* Spring '23
- TA for Theory of Statistical Inference (DUKE STA - 532); Spring '24

WORK EXPERIENCE

Hoffmann-La Roche - Data Science and AI team

Data Science Intern.

Contributed to large scale NLP and Machine Learning Projects.

Basel, CH

Apr 2021–Oct 2021

ECB - European Systemic Risk Board Secretariat

Data Science Intern.

Performed statistical analysis on financial data to assess systemic risk indicators.

Frankfurt, DE

Feb 2021–Apr 2021

IT SKILLS

Python, R, Latex: advanced; **Rcpp, Matlab, Git:** intermediate; **SQL:** basic.

LANGUAGES

Italian: native-speaker; **English:** fluent; **French:** basic.

SCHOLARSHIPS, EXTRACURRICULAR ACTIVITIES AND INTERESTS

- Bocconi Graduate Merit Award, issued to the best academic profiles amongst the applicants for MSc. 2019–2021
- Attended EPFL Summer School “*Big Data and Machine Learning for Chemistry*”. Jun 2021
- Volunteering activities at local organizations: support during hometown celebrations and charity events. 2015–2020
- **Interests:** reading, playing soccer and basketball, running, hiking.