Lorenzo Mauri

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EDUCATION

Duke University **Durham (NC), USA**
PhD in Statistical Science Aug 2022–Present
GPA: 4/4
Relevant Courses: Measure Theory, HD Probability, Probability Models, Statistical Inference, Bayesian
Statistics, Bayesian Asymptotics, Optimization, Linear Models, Applied Statistics, Multivariate Statistics.

Bocconi University **Milan, IT**
MSc Data Science Sep 2019–Oct 2021
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.

Bocconi University **Milan, IT**
BSc in Quantitative Economics Sep 2016–Oct 2019
Final Grade: 110/110 with Honors; GPA: 30/30
Exchange term at *University of Pennsylvania*, GPA: 4/4 (Spring '19).

PUBLICATIONS

"Robust Approximate Sampling via Stochastic Gradient Barker Dynamics", Mauri, L; Zanella, G., in
Artificial Intelligence and Statistics, 2024 (Oral).

PREPRINTS

"Generalized Bayes Kernel Similarity for Supervised Dimensionality Reduction", Mauri, L; Dunson, D. B.,
Submitted, 2024.

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 **Milan, IT**
Research Assistant. PI: Giacomo Zanella. Nov 2021–Jul 2022
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".

Bocconi Institute for Data Science and Analytics **Milan, IT**
Visiting Student at the BayesLab. Supervisors: Daniele Durante and Igor Prünster. Apr 2020–Jul 2021
Analysis of seminal and state-of-the-art papers with a particular focus on Bayesian Computation, Bayesian
Nonparametrics and Probabilistic Machine Learning.

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   **Basel, CH**
Data Science Intern.   Apr 2021–Oct 2021
Contributed to large scale NLP and Machine Learning Projects.

ECB - European Systemic Risk Board Secretariat   **Frankfurt, DE**
Data Science Intern.   Feb 2021–Apr 2021
Performed statistical analysis on financial data to assess systemic risk indicators.

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.