Mirko Armillotta

University of Cyprus
Department of Mathematics & Statistics
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Research Interests

Count data
High-Dimensional Time Series Analysis
Methodological Statistics
Observation-driven Models
Econometrics
Integer-valued Processes
Network Time Series
Theory & Methods for Time Series

Education

- Ph.D. in Statistical Sciences, University of Bologna, Italy, 5/2021
  - Dissertation Title: *Essays on discrete valued time series models*, available at http://amsdottorato.unibo.it/9838/
  - Thesis Advisors: *Alessandra Luati, Monia Lupparelli*.
  - External Advisor: *Konstantinos Fokianos.*
  - External Reviewers: *David Matteson, Christian Francq*.
- M.A. in Statistical Sciences (cum laude), University of Bologna, Italy, 9/2017
  - Dissertation Title: *Analisi delle serie economiche e finanziarie con i modelli Markov-Switching Vector Autoregressive*.
  - Thesis Advisor: *Giuseppe Cavaliere*.
- B.Sc. in Statistical Sciences (cum laude), University of Bologna, Italy, 7/2015
  - Dissertation Title: *La previsione della volatilità con dati a diverse frequenze: I modelli MIDAS*.
  - Thesis Advisor: *Luca De Angelis*.

Professional Experience

- University of Cyprus, Cyprus
  - Research Fellow in Statistics, Department of Mathematics & Statistics 11/2020–present
- Lancaster University, UK

– Visiting Researcher, Department of Mathematics & Statistics 2/2020–5/2020
– Supervisor: *Konstantinos Fokianos.*

Awards & Fellowships

- Award for the Best Ph.D. thesis in Statistics, 2021, Italian Statistical Society.
- Selected oral presentation for NBER-NSF Time Series Conference, Rice University, 2021.
- Marco Polo Ph.D. fellowship to Lancaster University, 2020, University of Bologna.
- Erasmus fellowship to Alexandru Ioan Cuza University, 2017, University of Bologna.
- Award for the best students, 2014-2015, University of Bologna.

Peer Reviewed Articles

1. M. Armillotta, A. Luati and M. Lupparelli: "Observation-driven models for discrete-valued time series", *Electronic Journal of Statistics*, 16(1): 1393–1433, 2022. (Link)

Submitted Articles

1. M. Armillotta and K. Fokianos: "Testing Linearity for Network Autoregressive Models", 2022, ArXiv.
2. M. Armillotta and K. Fokianos: "Poisson Network Autoregression", 2022, ArXiv.

Peer Reviewed Articles in Conference Proceedings

1. M. Armillotta, K. Fokianos and I. Krikidis: "Generalized Linear Models Network Autoregression", *Network Science*, Springer, 2022, pp. 112–125, ISBN: 9783030972400.
2. M. Armillotta, A. Luati and M. Lupparelli: "Observation-driven models for storm counts", in: *Book of short Papers SIS 2020*, Pearson, 2020, pp. 863–868, ISBN: 9788891910776.
3. M. Armillotta, A. Luati and M. Lupparelli: "Stationarity of a general class of observation driven models for discrete valued processes", in: *Book of short Papers SIS 2019*, Pearson, 2019, pp. 31–39, ISBN: 9788891915108.

Book Chapters

1. M. Armillotta, A. Luati and M. Lupparelli: "An overview of ARMA-like models for count and binary data", *Trends and Challenges in Categorical Data Analysis*, Springer (In press), 2022.

Software

- M. Tsagris, M. Armillotta and K. Fokianos: "R Package PNAR: Poisson Network Autoregressive Models" (2022). (Link)

Conference Presentations

- SIS 2022 - 51st scientific meeting of the Italian Statistical Society, University of Campania "Luigi Vanvitelli", Caserta, Italy, June 2022. (**invited**)
- International Symposium on Nonparametric Statistics (ISNP), Paphos, Cyprus, June 2022. (**invited**)
- Challenges for Categorical Data Analysis (CCDA), University of Perugia, Italy, May 2022. (**invited**)
- International Conference on Network Science (NetSci-X), Porto, Portugal, February 2022.
- NBER-NSF Time Series Conference, Rice University, Houston, USA, October 2021 (**invited**).
- RCEA Time Series Workshop, University of Milano-Bicocca, Milan, Italy, June 2021.
- Data Research Camp, University of Padova, Venice, Italy, July 2019.
- SIS 2019 - Smart Statistics for Smart Applications, Catholic University, Milan, Italy, June 2019.

Seminar Presentations

- Department of Statistics and Data Science, Research Center in Mathematics (CIMAT), Mexico, February 2022.
- Department of Econometrics and Data Science, Vrije Universiteit Amsterdam, January 2022.

Professional Society Membership

- Italian Society of Statistics (SIS).
- Italian Biometric Society (SIB).

Skills

- Software: R, Matlab, Gretl, LaTeX, Microsoft Office.
- Languages: English (fluent) and Italian (native).

Teaching Experience

University of Bologna

- Tutor in Statistics, SECS-S/01, 30 hours, 2018 – 2019.
- Tutor in Survey and Data Analysis, SECS-S/01, 20 hours, 2018 – 2019.
- Tutor in Market Analysis, SECS-S/03, 10 hours, 2017 – 2019.

June 25, 2022