



# NICCOLO' ANCESCHI

## Ph.D. Student in Statistics

Bocconi University  
Department of Decision Sciences  
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## Research Interests

Bayesian Methods and Computation, High-dimensional Data, Binary and Categorical Regression, Variational Inference, Statistical Machine Learning

## Education

Sep 2018 - Present

**Ph.D. in Statistics**, Bocconi University (*Milan, IT*)

*Advisors:* Daniele Durante & Giacomo Zanella

*Topic:* High-dimensional Bayesian inference for binary data

Oct 2014 - Apr 2017

**M.Sc. in Physics**, University of Milan (*Milan, IT*)

*Advisors:* Samir Suweis & Jorge Hidalgo

*Thesis Project at:* Padua University (*Padua, IT*)

*Topic:* Emergence of biodiversity and the definition of species in ecological communities

*Final Mark:* 110/110 Cum Laude

Aug 2014 - Sep 2014

**Internship** (*visiting student*), Colorado University (*Boulder, US*)

*Research Project at:* Soft Materials Research Center

Oct 2010 - Apr 2014

**B.Sc. in Physics**, University of Milan (*Milan, IT*)

*Advisors:* Alberto Vailati & Tommaso Bellini

*Topic:* Liquid-Crystal phases in racemic mixtures of DNA oligomers

*Final Mark:* 106/110

## Work Experience

Jun 2017 - Jul 2018

**Pricing Analyst**, brumbrum S.p.A. (*Milan, IT*)

*Industry:* Used Car e-commerce

*Job Description:* Development of efficient and robust algorithms for competitive data-driven asset pricing, based on highly-noisy data

## Publications & Working Papers

- ▶ Anceschi N., Rigon T., Durante D. and Zanella G. (2022+) *Optimal lower bounds for logistics likelihoods* (in preparation)
- ▶ Anceschi N., Fasano A., Durante D. and Zanella G. (2022+) *Unified skew-normal conjugacy in probit, tobit, multinomial probit and extensions: A review and new results* (in preparation)
- ▶ Anceschi N., Hidalgo J., Plata. C., Bellini T., Maritan A., Suweis S. (2019) *Neutral and niche forces as drivers of species selection*, *Journal of Theoretical Biology* **483**, 109969

## Schools & Conferences

- Jun 2021      ISBA 15th World Meeting of the International Society of Bayesian Analysis (*virtual*)  
                    *Contributed Talk* - Workshop ISBA@CIRM (*Marseille, FR*)
- Jul 2019      Random Graphs: Bocconi Summer School in Advanced Statistics and Probability (*Como, IT*)
- Jul 2016      Summer School on Atomistic Simulation Techniques, SISSA (*Trieste, IT*)
- Mar 2015      46th IFF Spring School on Functional Soft Matter (*Jülich, DE*)

## Teaching

- Teaching Assistant, *B.Sc. course* Computer Science II, Bocconi University (AY 2020/2021, 2021/2022)
- Teaching Assistant, *B.Sc. course* Theoretical Computer Science, Bocconi University (AY 2019/2020)

## Awards

Sep 2018 - Aug 2022      |      Ph.D. Scholarship, Bocconi University (*Milan, IT*)

## Memberships & Affiliations

- International Society for Bayesian Analysis (*ISBA*)
- Italian Statistical Society (*SIS*)
- Complex Data Modeling Research Network (*MiDas*)
- Bayesian Learning Laboratory (*BayesLab*) at Bocconi Institute for Data Science and Analytics (*BIDSA*)

## Other Skills

- Programming: R, Python, C, C++, Mathematica
- Languages: English (*fluent*), Italian (*native speaker*)