



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*)