Luca Rossini: Curriculum Vitae

April 1, 2024

Contact Information

Department of Economics, Management and Quantitative Methods
University of Milan
Via Conservatorio 7, 20122 Milano
Married – 2 daughters

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R^G –

Research Interests

Bayesian Statistics, Bayesian Nonparametrics, Energy Economics, Forecasting, Multivariate Time Series Analysis, Machine Learning, Objective Bayesian Analysis.

Current Positions

- **Associate Professor in Statistics**. University of Milan, Department of Economics, Management and Quantitative Methods, Milan, Italy (April 2024 – Today).
- **Senior Researcher** (Part-time). Fondazione Eni Enrico Mattei, Italy (September 2023 – Today).
- **Visiting Scholar**. Ca' Foscari University of Venice, Faculty of Economics, Italy (2017 – Today).

Past Positions

- Tenure-Track Assistant Professor in Statistics. University of Milan, Department of Economics, Management and Quantitative Methods (04/2021 – 03/2024).
- Lecturer in Statistics. Queen Mary University of London, School of Mathematical Science (2020 – 2021).
- Marie-Curie Fellowship. Vrije Universiteit Amsterdam, School of Business & Economics (2018 – 2020).
- Postdoctoral Researcher. Free University of Bozen, Faculty of Economics (2017 – 2018).
- Research Fellow. Ca' Foscari University of Venice, Faculty of Economics (2016 – 2017).

Education

Ca' Foscari University of Venice, Department of Economics, Venice, Italy

Ph.D. (*cum laude*) and Doctor Europaeus in Economics. (09/2013 – 01/2017)

- *Contributions to Bayesian Nonparametrics and Objective Bayes Literature* – Advisors: M. Billio - R. Casarin

Università degli Studi di Padova, Padova, Italy

M.S. in Statistical Sciences. Department of Statistical Sciences (09/2011 – 04/2013)

- *Economic policy uncertainty: Consequences for the Labor Market Dynamics* — Advisor: E. Castelnuovo

B.S. in Mathematics. Department of Mathematics (09/2006 – 03/2011)

Publications

Refereed Journals:

17. Iacopini, M., Poon, A., Rossini, L. and Zhu, D. (2023) – Bayesian Mixed-Frequency Quantile Vector Autoregression: Eliciting tail risks of Monthly US GDP. **Journal of Economic Dynamics and Control**, 157, 104757
16. Iacopini, M., Ravazzolo, F. and Rossini, L. (2023) - Proper scoring rules for evaluating density forecasts with asymmetric loss functions. **Journal of Business and Economic Statistics**, 41:2, 482–486
15. Gianfreda, A., Ravazzolo, F. and Rossini, L. (2023) - Large Time-Varying Volatility Models for Electricity Prices. **Oxford Bulletin of Economics & Statistics**, 85:3, 545–573
14. Foroni, C., Ravazzolo, F. and Rossini, L. (2023) – Are low frequency macroeconomic variables important for high frequency electricity prices?. **Economic Modelling**, 120, 106160
13. Huber, F. and Rossini, L. (2022). Inference in Bayesian Additive Vector Autoregressive Tree Models. **Annals of Applied Statistics**, 16:1, 104–123
12. Durante, F., Gianfreda, A., Ravazzolo, F. and Rossini, L. (2022) – A Multivariate Dependence Analysis for Electricity Prices, Demand and Renewable Energy Sources. **Information Sciences**, 590, 74–89
11. Dalla Valle, L., Leisen, F., Rossini, L. and Zhu, W. (2021) – A Pólya-Gamma sampler for a generalized logistic regression. **Journal of Statistical Computation and Simulation**, 91:14, 2899–2916
10. Bassetti, F., Casarin, R. and Rossini, L. (2020) – Hierarchical Species Sampling Models. **Bayesian Analysis**, 15:3, 809–833.
9. Gianfreda, A., Ravazzolo, F. and Rossini, L. (2020) – Comparing the Forecasting Performances of Linear Models for Electricity Prices with High RES Penetration. **International Journal of Forecasting**, 36:3, 974–986.

8. Leisen, F., Rossini, L. and Villa, C. (2020) – Loss-based approach to two-piece location-scale distributions with applications to dependent data. **Statistical Methods and Applications**, 29, 309–333 .
7. Dalla Valle, L., Leisen, F., Rossini, L. and Zhu, W. (2020) – Bayesian Analysis of Immigration in Europe with Generalized Logistic Regression. **Journal of Applied Statistics**. 47:3, 424–438.
6. Billio, M., Casarin, R. and Rossini, L. (2019) – Bayesian nonparametric sparse VAR models. **Journal of Econometrics**, 212:1, 97–115.
5. Bohte, R. and Rossini, L. (2019) – Comparing the Forecasting of Cryptocurrencies by Bayesian Time-Varying Volatility Models. **Journal of Risk and Financial Management**, 12(3), 150.
4. Leisen, F., Mena, R.H., Palma, F. and Rossini, L. (2019) – On a flexible construction of a negative binomial model. **Statistics & Probability Letters**, 152, 1–8.
3. Dalla Valle, L., Leisen, F. and Rossini, L. (2018) – Bayesian Nonparametric Conditional Copulas Estimation of Twin Data. **Journal of the Royal Statistical Society, Series C**, 67:3, 523–548.
2. Leisen, F., Rossini, L. and Villa, C. (2018) – Objective Bayesian Analysis of the Yule–Simon Distribution with Applications. **Computational Statistics**, 33:1, 99–126.
1. Leisen, F., Rossini, L. and Villa, C. (2017) – A Note on the Posterior Inference for the Yule–Simon Distribution. **Journal of Statistical Computation and Simulation**, 87:6, 1179–1188.

Published discussions:

3. Iacopini, M., Ravazzolo, R. and Rossini, L. (2020) – Discussion on: On a Class of Objective Priors from Scoring Rules", by Fabrizio Leisen, Cristiano Villa, and Stephen G. Walker. **Bayesian Analysis**, 15:4, 1345–1423
2. Casarin, R., Iacopini, M. and Rossini, L. (2017) – A discussion on: Sparse graphs using exchangeable random measures by F. Caron and E.B. Fox. **Journal of the Royal Statistical Society, Series B**, 79:5, 1295–1366.
1. Casarin, R., Frattarolo, L. and Rossini, L. (2017) – A discussion on: Random-projection ensemble classification by T. Cannings and R. Samworth. **Journal of the Royal Statistical Society, Series B**, 79:4, 959–1035.

Book Chapter

1. Bouri, E., Gupta, R. and Rossini, L. (2023) – The Role of the Monthly ENSO in Forecasting the Daily Baltic Dry Index. **Encyclopedia of Monetary Policy, Financial Markets and Banking**

Working Papers:

11. Rossini, L., Villa, C., Prevenas, S. and McCrea, R. (2024) – Loss-based prior for the degrees of freedom of the Wishart distribution. *arXiv:2103.12900* (R&R)
10. Hauzenberger, N, Pfarrhofer, M. and Rossini, L. (2024) – Sparse time-varying parameter VECMs with an application to modeling electricity prices. *arXiv:2011.04577* (R&R)
9. Pintado, M.F., Iacopini, M., Rossini, L. and Shestopaloff, A. (2024) – Uncertainty Quantification in Bayesian Reduced-Rank Sparse Regressions. *arXiv:2306.01521* (R&R)
8. Bastianin, A., Mirto, E., Qin, Y and Rossini, L. (2024) – What drives the European carbon market? Macroeconomic factors and forecasts *arXiv:2402.04828* (Submitted)
7. Iacopini, M., Poon, A., Rossini, L. and Zhu, D. (2024) – A Quantile Nelson–Siegel Model *arXiv:2401.09874* (Submitted)
6. Iacopini, M., O'Neill, E. and Rossini, L. (2024) – Static and Dynamic BART for Rank-Order Data *arXiv:2308.10231* (Submitted)
5. Ravazzolo, F. and Rossini, L. (2023) – Is the price cap for Gas useful? Evidence from European countries. FEEM Working paper (Nota di Lavoro 023.2033) (Submitted)
4. Iacopini, M., Poon, A., Rossini, L. and Zhu, D. (2023) – Money Growth and Inflation: A Quantile Sensitivity Approach *arXiv:2308.05486* (Submitted)
3. Opschoor, A., Lucas, A., and Rossini, L. (2023) – Tail Heterogeneity for Dynamic Covariance-Matrix-Valued Random Variables: the F-Riesz Distribution *TI 2021-010/III* (R&R)
2. Iacopini, M., Ravazzolo, F. and Rossini, L. (2023) – Bayesian Multivariate Quantile Regression with alternative Time-varying Volatility Specifications. *arXiv:2211.16121* (R&R)

1. Iacopini, M. and Rossini, L. (2023) – Bayesian Semiparametric inference for TVP-SVAR models with asymmetry and fat tails. (R&R)

Permanent Working Papers:

1. Bianchi, D., Rossini, L. and Iacopini, M. (2021) - Stablecoins and cryptocurrency returns: What is the role of Tether?. *SSRN: 3605451.*
   Previous version entitled: "Stablecoins and Cryptocurrency Returns: Evidence from Large Bayesian VARs"

Funding & Awards

Awards:

- National Scientific Qualification for Full Professor in "Econometria" [13/A5]: 2023 – 2034
- National Scientific Qualification for Full Professor in "Statistica Economica" [13/D2]: 2023 – 2034
- National Scientific Qualification for Associate Professor in "Statistica" [13/D1]: 2022 – 2033
- National Scientific Qualification for Associate Professor in "Econometria" [13/A5]: 2022 – 2033
- National Scientific Qualification for Associate Professor in "Statistica Economica" [13/D2]: 2020 – 2031

Research Projects:

- *"Mapping and Pricing of Methane Emissions from the European Electricity Sector (MAP-of-MeLEES)"*. PRIN-PNRR 2022 (P2022H483A), Ministry of University and Research (MUR). Contribution and position: Co-Principal Investigator (Co-PI) & Head of Local Unit (11/2023 – 11/2025) (€285K).
- *"Modelling Non-standard data and Extremes in Multivariate Environmental Time series (MNEMET)"*. PRIN 2022 (20223CEZSR), Ministry of University and Research (MUR). Contribution and position: Co-PI & Head of Local Unit (10/2023 – 10/2025) (€250K).
- *"MultiNetMetrics"*. Marie-Curie Individual Fellowship (796902). European Commission and VU Amsterdam. Contribution and position: Principal Investigator (PI) (2018 – 2020) (€178K).
- *"CEEDS funding for research activities"*. University of Milan. Contribution and position: PI (2022 – 2023) (€6K).
- *"Sovereign Edge-Hub (SOV-EDGE-HUB)"*. University of Milan (Grandi Sfide di Ateneo (GSA)). PI: Ernesto Damiani. Contribution and position: Member of the research group. (2023 – 2025)
- *"Forecasting and Monitoring Electricity Prices and Volumes"*. Free University of Bozen-Bolzano. PI: Angelica Gianfreda. Contribution and position: Member of the research group. (2017 – 2018)
- Fellowship from Ca' Foscari University of Venice (2016 – 2017). (€17K)
- Google Travel Grants for presenting at ISBA in Sardinia (2016) (€1K)
- Scholarship for Ph.D. students (2013 – 2016) (€39K)

Visiting Periods

- Visiting Researcher at School of Mathematics, Statistics and Actuarial Science, University of Kent, UK (01/2020 (1 Week), 07/2019 (1 Week), 02/2018 (1 Week), 06/2017 (2 Weeks) and 02/2017 (1 Week)).
- Visiting Researcher at Department of Mathematics, Polytechnic of Milan, Italy (07/2019 (1 Week)).
- Visiting Ph.D. Student at School of Mathematics, Statistics and Actuarial Science, University of Kent, UK (10/2015 – 04/2016).

Service to University

Post Doc (Co-)Supervised at

– University of Milan: Elisabetta Mirto [10/2023 – Present] (jointly with Andrea Bastianin); Amare Alemaye Mersha [02/2024 – Present]

Ph.D. (Co-)Supervised at

– Queen Mary University of London: Gerardo Durán Martín [09/2021– Present]; Maria Fernanda Pintado Serrano [11/2021 – Present] (jointly with Alex Shestopaloff)

– University of Milan: Andrea Viselli [09/2021 – Present] (jointly with Fabrizio Iacone);

Member of the Ph.D. committee (Collegio docenti) for the Ph.D. in Economics at University of Milan.

Master Thesis Supervised at University of Milan and Vrije Universiteit (VU) Amsterdam

Bachelor Thesis Supervised at University of Milan and Ca' Foscari University of Venice

Doctoral thesis committee member: F. Del Grosso [2020, Free University of Bozen]

Sterling committee member: Department of Excellence at University of Milan (2023 – 2027)

Teaching Experience

University of Milano – Department of Economics, Management, and Quantitative Methods

- Lecturer — Probability and statistics (Undergraduate — 🇬🇧). (A.y. 2024/25 – Present)

- Lecturer — Bayesian Analysis (Postgraduate —). (A.y. 2021/22 – Present)
- Lecturer — Business Statistics (Undergraduate —). (A.y. 2020/21 – Present)
- Lecturer — Introduction to statistics (with R) (Postgraduate —). (A.y. 2023/24 – Present)
- Lecturer — Statistics for Applied Ethology and Animal Welfare (Postgraduate —). (A.y. 2021/22)

SIdE Summer School

- Lecturer — Network Econometrics (Postgraduate —). (A.y. 2020/21 – Present)

Queen Mary University of London — School of Mathematical Science

- Lecturer — Statistical Modeling I (Undergraduate —). (A.y. 2020/21).

Ca' Foscari University of Venice — Department of Economics and Management

- Lecturer — Introduction to Econometrics (Undergraduate —). (A.y. 2020/21).

Seminars & Presentations

Seminars

- Fondazione Eni Enrico Mattei (FEEM), Milan, Italy (28/03/23) — Faculty of Economics and Management, Free University of Bozen, Bolzano, Italy (01/12/22) — Department of Economics, Management and Quantitative Methods, University of Milan, Milan, Italy (13/10/22 & 28/10/21) — Department of Economics, University of Salzburg, Salzburg, Austria (17/05/22, Online) — Department of Economics, University of Bergamo, Bergamo, Italy (10/11/21) — Econometric Institute, Erasmus School of Economics, Rotterdam, The Netherlands (29/04/21, Online) — Department of Economics "Marco Biagi", Modena, Italy (27/04/21, Online) — Department of Econometrics, Maastricht University, Maastricht, The Netherlands (07/02/20) — School of Mathematical Sciences, Queen Mary University London, London, UK (04/02/20) — Adam Smith Business School, University of Glasgow, Glasgow, UK (20/01/20) — Department of Econometrics, Vrije Universiteit Amsterdam, Amsterdam, The Netherlands (28/11/19) — Department of Mathematics, Polytechnic University of Milan, Milan, Italy (05/07/19) — Department of Economics, Ca' Foscari University of Venice, Venice, Italy (14/02/18) — School of Mathematics and Statistics, University of Kent, Canterbury UK (01/04/16 & 26/11/15) — Department of Economics, Ca' Foscari University of Venice, Venice, Italy (22/09/15).

Invited$^{(i)}$ and Contributed$^{(c)}$ Presentations

- International Society for Bayesian Analysis World Meeting (ISBA) 2024$^{(i)}$, Venice, Italy (01-07/07/24) — 31st SNDE$^{(c)}$, Padova, Italy (21-22/03/24) — 4th IWEEE2024$^{(c)}$, Bozen, Italy (25-26/01/24) — 6th Annual Workshop on Financial Econometrics$^{(i)}$, Orebro, Sweden (06-07/11/23) — Hi-Di NET Final Workshop$^{(i)}$, Venice, Italy (02/11/2023) — 2nd Bergamo Workshop in Econometrics and Statistics (BWES)$^{(i)}$, Bergamo, Italy (07-08/09/23) — 3rd Dolomiti Macro Meetings$^{(i)}$. San Candido, Italy (22-25/06/2023) — 12th European Central Bank Conference on Forecasting Techniques$^{(c)}$, ECB Frankfurt, Germany (11-13/06/23) — Bergamo Workshop in Econometrics and Statistics (BWES)$^{(c)}$, Bergamo, Italy (15-16/09/22) – 12th ESOBE$^{(c)}$, Salzburg, Austria (08-09/09/22) — 6th Energy Finance Italy$^{(c)}$, Brescia, Italy (22-23/02/21 Online) — 2nd IWEEE$^{(c)}$, Venice, Italy (23-24/01/20) — NBP Workshop on Forecasting$^{(i)}$. Warsaw, Poland (25-26/11/19) — 12th RCEA Bayesian Econometric Workshop$^{(c)}$. Rimini, Italy (14-15/06/18) — Netherlands Econometric Study Group 2019$^{(i)}$. Amsterdam, The Netherlands (24/05/19) — 11th ERCIM$^{(i)}$. Pisa, Italy (14-16/12/18) — The Energy Finance Christmas Workshop$^{(i)}$. Bolzano, Italy (12-13/12/18) — Workshop on Energy Economics$^{(i)}$. Bolzano, Italy (5-6/07/18) — MAF 2018$^{(i)}$, Madrid, Spain (4-6/04/18) — 26th Symposium of the SNDE$^{(c)}$. Tokyo, Japan (19-20/03/18) — 10th ERCIM$^{(i)}$. London, UK (16-18/12/17) — SIS 2017$^{(i)}$. Florence, Italy (28-30/06/17) — 11th Conference on Bayesian Nonparametrics$^{(c)}$. Paris, France (26-30/06/17) — Big Data in Predictive Dynamic Econometric Modeling$^{(i)}$. University of Pennsylvania, US (18-19/05/17) — BOMOPAV Economics Meetings 2017$^{(i)}$. Venice, Italy (24/03/17) — 7th Italian Congress of Econometrics and Empirical Economics$^{(c)}$. Messina, Italy (25-27/01/17) — 10th CFE$^{(i)}$. Seville, Spain (9-11/12/16) — 7th ESOBE$^{(i)}$. Venice, Italy (27-28/10/16) — 3rd Bayesian Young Statistician Meeting$^{(c)}$. Florence, Italy (19-21/06/16) — International Society for Bayesian Analysis World Meeting (ISBA)$^{(c)}$. Sardinia, Italy (13-17/06/ 16) — 10th RCEA Bayesian Econometric Workshop$^{(c)}$. Rimini, Italy (19-20/05/16) — 9th CFE$^{(i)}$. London, UK (12-14/12/15) — 9th RCEA Bayesian Econometric Workshop$^{(c)}$. Rimini, Italy (22-23/06/15).

Service to Profession

Organization of Scientific Events

- Scientific Organizer of the Milan Time Series Seminars (MiTSS) at University of Milan (AY 2023/24 – Present)
- Co-Organizer of the Statistics Seminars at Queen Mary University of London (AY 2020/21)
- Organizer of the session *"Bayesian time series novelty"*. 24th COMPSTAT. Bologna, 23–26/08/22.
- Local organizer of *"The Energy Finance Christmas Workshop (EFC18)"*. Bolzano, 12–13/12/18.

Program Committee

- Member of the Program Committee of the *"5th MIDAS 2020"* (Ghent, 14/09/20) and of the *"4th MIDAS 2019"* (Wurzburg, 16/09/19).
- Member of the Program Committee of the *"EcoFinKG 2022"* (Edinburgh, 29/03/22).

Referee Service

Annals of Applied Statistics – Bayesian Analysis – Biometrics – Climatic Change – Computational Statistics & Data Analysis – Computational Statistics – Dependence Modeling – Economic Modeling – Econometrics & Statistics – Empirical Economics – Energy Economics – International Journal of Forecasting – Journal of the American Statistical Association – Journal of Applied Econometrics – Journal of Business & Economic Statistics – Journal of Econometrics – Journal of Forecasting – Journal of Computational and Graphical Statistics – Journal of Information Science – National Science Centre – Network Sciences – Quantitative Economics - Statistics & Computing – Statistics & Probability Letters – Studies in Nonlinear Dynamics & Econometrics – TEST – The Energy Journal.

Languages & Computer Skills

Italian (Mother Tongue) — *English* (Fluent) — *French* (Good) — *German* (Good).
Matlab, R, LaTeX, GRETL, Excel, Word, PowerPoint (Good knowledge)

References

Francesco Ravazzolo – *Full Professor*
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Piazza Università 1, 39100 Bozen - Italy
E-mail address: francescoravazzolo@gmail.com

Monica Billio – *Full Professor*
Dep of Economics, Ca' Foscari University of Venice
Cannaregio 873, 30121 Venezia - Italy
E-mail address: billio@unive.it

Roberto Casarin – *Full Professor*
Dep of Economics, Ca' Foscari University of Venice
Cannaregio 873, 30121 Venezia - Italy
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Fabrizio Leisen – *Full Professor*
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