

Curriculum Vitae

Ilia Negri

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Current Position

Associate Professor in Statistics at *University of Bergamo*, Italy, Faculty of Engineering, Department of Engineering.

Previous Position

- **Associate Professor in Statistics** (November 2002 onwards)
Department of Management and Information Technology, University of Bergamo, Italy.
- **Assistant Professor in Statistics** (March 1998-October 2002)
Department of Engineering, University of Bergamo, Italy.
- **Teaching assistant in Statistics** (June 1997-February 1998)
Department of quantitative methods and economics, University of Milan-Bicocca, Italy.

Education

- **Ph.D. in Mathematical Statistics** (December 1998)
Université du Maine, Le Mans (France).
Title of the dissertation: *The global efficiency of the empirical distribution function for ergodic diffusion processes*. Advisor: Prof. Yu.A. Kutoyants (Université du Mans, Francia).
- **Ph.D. Methodological Statistics**, (February 1997)
University of Trento (Italy)
Title of the dissertation: *Non parametric Estimation for Ergodic Diffusion Processes*
- **Degree in Mathematics** (July 1993)
University of Milan (Italy)
Title of the dissertation: *Some observations on the abstract theory of probability of P.F. Cantelli*.
Advisor: Prof. E. Regazzini (University of Milan)

Publications

Reviewed articles

1. Bibbona E., Negri I. (2019). Cogarch models: a statistical application. *Statistica e Applicazioni*, Vol. XV, n. 2, p. 151-164. ISSN: 1824-6672, doi: 10.26350/999999_000008
2. Bellini, F., Negri, I., Pyatkova, M. (2018). Backtesting VaR and expectiles with realized scores. *Statistical Methods and Applications*; doi: <https://doi.org/10.1007/s10260-018-00434-w>
3. Finazzi, F., Fassò, A., Madonna, F., Negri, I., Sun, B., Rosoldi, M. (2018) Statistical harmonization and uncertainty assessment in the comparison of satellite and radiosonde climate variables. *Environmetrics*; doi: <https://doi-org.ezproxy.unibg.it/10.1002/env.2528>

4. Negri, I., Fassò, A., Mona, L., Papagiannopoulos, N., Madonna, F. (2018) Modelling spatio-temporal mismatch for Aerosol profiles. in *Quantitative Methods in Environmental and Climate Research*, Springer.
5. Bibbona E., Negri I. (2017). Cogarch models: a statistical application. *Statistica e Applicazioni*, Vol. XV, n. 2, p. 151-164.
6. Negri, I., Nishiyama, Y. (2017). Moment convergence of Z-estimators. *Statistical Inference for Stochastic Processes*, vol. 20, p. 387-397, ISSN: 1387-0874; doi: 10.1007/s11203-016-9146-0
7. Negri I., Nishiyama Y., (2016). Z-process method for change point problems with applications to discretely observed diffusion processes. *Stat. Meth. and Appl.* Published on line: 10.1007/s10260-016-0366-7
8. Negri I., Nishiyama Y., (2016). Moment convergence of Z-estimators, *Stat Inference Stoch Process.* Published on line: DOI 10.1007/s11203-016-9146-0
9. Bibbona E., Negri I. (2015). Higher Moments and Prediction Based Estimation for the Cogarch(1,1) model. *Scandinavian Journal of Statistics*. Vol. 42: 891–910.
10. Negri I., Zhou L. (2014). On Goodness-of-fit Testing for Ergodic Diffusion Process with Shift Parameter. *Stat Inference Stoch Process.* Published on line. DOI 10.1007/s11203-014-9089-2
11. Dachian, S. Negri I., (2013). On Gaussian Compound Poisson Type Limiting Likelihood Ratio Process. *Advances in Theoretical and Applied Statistics*, Studies in Theoretical and Applied Statistics, Springer-Verlag Berlin Heidelberg.
12. Negri I., Nishiyama Y., (2012). Asymptotically distribution free test for parameter change in a diffusion process model. *Annals of the Institute of Statistical Mathematics*, **64**, p. 911-918
13. Dachian, S. Negri I., (2011). On Compound Poisson Processes Arising in Change-Point Type Statistical Models as Limiting Likelihood Ratios, *Stat. Inference Stoch. Process*, **14**. p. 255-271.
14. Negri I., Nishiyama Y., (2011). Goodness of fit test for small diffusions by discrete time observations. *Annals of the Institute of Statistical Mathematics*, **63**, p. 211-225.
15. Masuda, H., Negri I., Nishiyama Y., (2011). Goodness of fit test for ergodic diffusions by discrete time observations: an innovation martingale approach. *Journal of Nonparametric Statistics*, **23**, 2, p. 237-254.
16. Dachian, S. Negri I., (2010). On Gaussian Compound Poisson Type Limiting Likelihood Ratio Process. *Proceeding of the XLV Meeting of the Italian Statistical Society*.
17. Negri I., Nishiyama Y., (2010). Review on goodness of fit tests for ergodic diffusion processes by different sampling schemes. *Economic Notes*, **39**, p. 91-106.
18. Negri I., Nishiyama Y., (2010). Goodness of fit test for ergodic diffusions by tick time sampling scheme. *Statistical Inference for Stochastic Processes*, **13**, 1, p. 81-95.
19. Negri I., (2010). Efficiency of a class of unbiased estimators for the invariant distribution function of a diffusion process. *Communications in Statistics - Theory and Methods*, **39** 1, p. 177-185.
20. Negri I., Nishiyama Y., (2009). Goodness of fit test for ergodic diffusion process. *Annals of the Institute of Statistical Mathematics*, **61**, p. 919-928.
21. Negri I., (2008). On optimality of the empirical distribution function for the estimation of the invariant distribution function of a diffusion process. *Afrika Statistika*, n.3. p. 83-104.

22. Negri I., Salini S., (2005). Random and Dynamical Calibration for Air Quality Measurement Instruments, *Proceeding of the Italian Statistics Society Conference on "Statistics and Environment"*, 103-107.
23. Iacus S.M., Negri I., (2003). Estimating unobservable signal by Markovian noise induction. When noise helps in Statistics, *Statistical Methods and Applications*, 12, 153-167.
24. Negri I., (2002). Artificial neural network for modeling and forecasting ground ozone concentration, in *Statistical Monitoring for Environmental Engineering, Models and Applications to the Province of Bergamo*, Bergamo University Press.
25. Iacus S.M., Negri I., (2002). Estimating unobservable signal by Markovian noise induction, *Proceeding of the XLI Scientific meeting of the Italian Statistics Society*, 467-470.
26. Fassò A., Negri I., (2002). Multi step forecasting for nonlinear models of high frequency ground ozone data: a Monte Carlo approach, *Environmetrics*, 13, 4, 365-378.
27. Fassò A., Negri I., (2002). Nonlinear statistical modelling of high frequency ground ozone data, *Environmetrics*, 13, 3, 225-241.
28. Kutoyants Y.A., Negri I., (2001). On L_2 -efficiency of empiric distribution for diffusion process, *Theory of Probability and its Applications*, v.46, No 1, p.164-169.
29. Negri I., (2000). On efficient estimation of invariant density for ergodic diffusion processes, *Statistics and Probability Letters*, 51/1, p.79-85.
30. Negri I., (1998). Stationary distribution function estimation for ergodic diffusion processes, *Statistical Inference for Stochastic Processes*, 1, 61-84.
31. Negri I., (1998). Stationary distribution function estimation for ergodic diffusion processes, *C.R. Acad. Sci. Paris*, t.326, Série I, p.829-884.

Other publications

1. Iacus S.M., Negri I., (2008). *Analisi di secondo livello del questionario E-Learning CTU*, Working Paper n. 2008.22, Department of Economics, University of Milan. In Italian.
2. Checchi D., Iacus S.M., Negri I., Porro G., (2004). University studies and School-to-job transitions of the graduates of the University of Milan (II edition, graduates 1999), in Italian, *Preprint n. 2004.04*, Department of Economics, University of Milan.
3. Negri I., (2001). Sulla teoria astratta del calcolo delle probabilità di F.P. Cantelli, *Rapporti del Dipartimento di Metodi Quantitativi per l'Economia*, n. 3. In Italian.
4. Negri I., (1998). These de Doctorat: *Efficacité globale de la fonction de répartition empirique dans le cas d'un processus de diffusion ergodique*. Université du Maine, Le Mans, France.
5. Negri, I., (1997). PhD Thesis: *Nonparametric Estimation for Ergodic Diffusion Process*, University of Trento.

Work in progress

1. Negri I., M. Mazzoleni, (2020), *Estimating the mortality and severity of the COVID-19 epidemic in Italy*, to appear in *Mapping the epidemic. A systemic geography of Covid 19 in Italy* edited by Casti, E. with Adobati, F. Negri. I.. Elsevier.

2. Negri I., M. Mazzoleni, (2020), *The mortality and infection severity in Lombardy*, to appear in *Mapping the epidemic. A systemic geography of Covid 19 in Italy* edited by Casti, E. with Adobati, F. Negri. I., Elsevier.
3. Negri I., Nishiyama Y., (2018). Change point detection based on method of moment estimators. (submitted to *Annals of the Institute of Statistical Mathematics*).
4. Bibbona E., Negri I. (2018). Garch and Cogarch models. A comparison based on simulation and real data. Work in progress.
5. Negri, I. (2018). A modern theory of probability, written a century ago. Work in progress.

Invited Talks

1. *The severity of Covid-19 in Italy from its epicentre*. Convegno COVER COVid-19 Empirical Research, 30th October, 2020. Organized By The Centre Of Excellence In Economics And Data Science, The Department Of Economics, Management And Quantitative Methods And The Data Science Research Center, University Of Milan, Italy.
2. *Change point problems in statistics: a review and some applications to diffusion processes and time series models*. The Applied Statistics Workshop, University of Tokyo, 1st Novembre 2019.
3. *Change point detection based on method of moment estimators*, 13th International Conference on Computational and Finance Econometrics (CFE 2018), 14-16 Dicembre 2019, Senate House & Birkbeck University of London, UK.
4. *COGARCH models: COGARCH models: a statistical application to real data*, 12th International Conference on Computational and Finance Econometrics (CFE 2018), 14-16 December 2018, University of Pisa, Italy.
5. *COGARCH models: some (statistical) applications in finance*, Kouchi International Seminar, "Recent Developments of Quantile Method, Causality and High Dim. Statistics", Kouchi, Japan, March 3-5, 2018
6. *Change point Detection Based on Method of Moment Estimators*, 2018 Kagawa International Symposium, "Recent Developments in Statistics and Econometrics", Kagawa University, Japan, March 1-3, 2018
7. *Backtesting Backtesting VaR and expectiles with realized scores*, Waseda International Symposium, "Recent Developments in Time series Analysis: Quantile Regression, High Dimensional Data Causality", Waseda University, Tokyo, Japan, February 26-28, 2018.
8. *Spatio-temporal mismatch for Aerosol profiles*, TIES-GRASPA 2017 Conference on Climate and Environment, 24 - 26 July 2017, Bergamo, Italy.
9. *Z-process method for statistical change point problems with applications to discretely observed diffusion processes*, Asymptotic Statistics of Stochastic Processes and Applications (SAPS XI), 17 - 21 July 2017, Peterhof, Russia
10. *COGARCH models: some (statistical) applications in finance*, XVIII WORKSHOP ON QUANTITATIVE FINANCE (QFW, 2017) - University of Milano Bicocca - January, 2017.
11. *Moment convergence of Z-estimators*, Advances in Statistics of Random Processes Workshop in honor of Yury Kutoyants's 70th birthday Le Mans, France - 7-9, September 2016
12. Organiser of a the session: *Developments on COntinuous GARCH Models*, European Meeting of Statisticians (EMS) @VU University Amsterdam 6 - 11 July 2015.

13. *Recent developments in estimation for CO-GARCH(1,1) models*, Project Research Seminar on Financial and Pension Mathematics @Waseda - Nov 25, 2014
14. *Parameter change problem for diffusion processes*, Waseda International Symposium, on “Stable Process, Semimartingale, Finance & Pension Mathematics” March 3–5, 2014, Waseda University, Tokyo, Japan.
15. *Optimal prediction-based estimating function for COGARCH(1,1) models*, Oberseminar Finanz und Versicherungsmathematik – TUM, Munich, October 2013.
16. *Optimal prediction-based estimating function for COGARCH(1,1) models*, Project Research Seminar on Financial and Pension Mathematics, Waseda University, Tokyo, September 2013.
17. *Higher moments and prediction-based estimation for COGARCH(1,1) model*, Statistical Mathematics Seminars, Institute of Statistical Mathematics, Tokyo, September 2013.
18. *Prediction-based estimation functions in the COGARCH(1,1,) model*. Workshop on Asymptotical Statistics of Stochastic Processes IX, Le Mans, France, March 2013.
19. *Approximation for compound Poisson processes arising in change-point type statistical models as limiting likelihood ratios*, Statistical Mathematics Seminars, Institute of Statistical Mathematics, Tokyo, July 2012.
20. *Applications of entropy methods to some statistical tests for diffusion processes*. The 2nd Institute of Mathematical Statistics, Asia Pacific Rim Meeting, Tsukuba, Japan, July 2012.
21. *Asymptotical distribution free test for parameter change in a diffusion model*. Workshop on Asymptotical Statistics of Stochastic Processes VIII, Le Mans, France, March 2011.
22. *Asymptotical distribution free test for parameter change in a diffusion model*. Workshop on Statistical inference and numerical analysis for stochastic processes and financial econometrics, Florence, Italy, March 2011.
23. *Goodness of fit test for ergodic diffusions by different sampling schemes*. Research week on financial mathematics and econometrics, Florence, Italy, September 2009.
24. *Goodness of fit test for diffusion by different sample schemes*. Workshop on Asymptotical Statistics of Stochastic Processes VII, Le Mans, France, March 2009.
25. *Asymptotically distribution free test for diffusion by different sample schemes*, Center for the Study of finance and Insurance, Osaka University, December 2008.
26. *Goodness of fit tests for ergodic diffusions by discrete sampling schemes*, Seminar on Probability and Statistics, Tokyo University, December 2008.
27. *Asymptotically distribution free tests for diffusion process: Some applications based on simulated trajectories and real data*, Statistical Mathematics Seminars, Institute of Statistical Mathematics, Tokyo, December 2008.
28. *Asymptotically efficient estimation and distribution free test for ergodic diffusion processes*, Boston University, Finance and Stochastic seminar, September 2007.
29. *Asymptotical distribution free test for the drift of a diffusion process*, Workshop on Asymptotical Statistics of Stochastic Processes VI, Le Mans, France, March 2007.
30. *Efficient estimation for ergodic diffusion processes*, Statistical Mathematics Seminars, Institute of Statistical Mathematics, Tokyo, December 2006.

31. *Some non parametric statistical problems for ergodic diffusion processes*, Waseda University, Tokyo, November 2006.
32. *Some problems related to the estimation of the invariant measure of an ergodic diffusion*, Seminar on Probability and Statistics, Tokyo University, November 2006.
33. *Professional paths of graduates in a full-employment labour market*, workshop on UNIVERSITY AND LABOUR MARKET, Università Cattaneo - LIUC, Castellanza (VA), Italy, October 2004.
34. *The Van Trees inequality and its applications in the study of efficiency of ergodic diffusion processes*, Bocconi Economics University, Milan (Italy), February, 2001.
35. *Stationary Distribution Function Estimation for Ergodic Diffusion Processes*, Tenth European Young Statisticians Meeting, Warsaw, August 1997.
36. *Nonparametric Estimation of the Invariant Measure for Ergodic Diffusion Process*, Statistical Seminars, University of Pavia (Italy), March 1997
37. *Nonparametric Estimation of the Invariant Measure for an Ergodic Diffusion Process*, Seminars on Statistics of Random Processes, Polytechnic of Milan (Italy), March 1997.

Contributed Talks

1. *Optimal prediction-based estimating function for COGARCH(1,1) models*, XXIX-th European Meeting of Statisticians, Budapest, July 2013,
2. *The COGARCH models as an alternative to time series analysis: some theoretical results and applications*, Applied Stochastic Models and Data Analysis (ASMDA2013), Mataró (Barcelona), Spain, June 2013.
3. *Test for change in the parameters of a diffusion process based on a discrete time sample*, 5th International Conference on Computational and Financial Econometrics (CFE11), University of London, December 2011.
4. *Asymptotically distribution free test for parameter change in a diffusion process model*, Japan Statistical Society Meeting, Fukuoka, Japan, September 2011.
5. *On Gaussian Compound Poisson Type Limiting Likelihood Ratio Process*. Meeting of the Italian Statistical Society, Padua, June 2010.
6. *Goodness of fit test for discretely observed diffusion processes*, 3rd International Conference on Computational and Financial Econometrics, Limassol, Cyprus, October 2009.
7. *Diffusion processes as model in social sciences. A review and some new challenges*, 7th International Conference on Social Science Methodology, Napoli, Italy, September 2008.
8. *Asymptotically distribution-free test for diffusion processes: some applications in envirometrics*, Workshop for the PRIN 2006 on Statistics and Environmetrics, Siena, Italy, March 2008.
9. *Random and Dynamical Calibration for Air Quality Measurement Instruments*, Italian Statistics Society Conference on "Statistics and Environment", Messina, Italy, September 2005.
10. *Training and career paths of graduates of the University of Milan*, workshop on MODELS TO ANALYZING TRANSITION FROM UNIVERSITY TO LABOUR MARKET, University of Foggia, Italy, September 2004.
11. *Some problems of stochastic resonance with inequality constraints*, Workshop of National Grant Cofin. MIUR 2002, Bologna (Italy), 2003.

12. *Estimating unobservable signal by Markovian noise induction*, Meeting of the Italian Statistical Society, Milano, June 2002.
13. *The Van Trees inequality and its applications in the study of efficiency of ergodic diffusion processes*, Bocconi Economics University, Milan (Italy), February, 2001.
14. *Non-linear models for high frequency environmental data*, Final Workshop of National Grant Cofin. MURST 1998, Erice (Italy), October 2000.
15. *Multi-step forecasting for Nonlinear models of high frequency ground ozone data: a Monte Carlo approach*, TIES/SPRUCE 2000, Sheffield, (UK), September 2000.
16. *On L^2 efficiency of empiric distribution function for diffusion processes*, Workshop on Asymptotic Statistics of Stochastic Processes II, Le Mans, Francia, December 1998.
17. *Efficient Estimation of Stationary Distribution Function for Ergodic Diffusion*, 6th Prague Symposium on Asymptotic Statistics, Prague, August 1998.
18. *Nonparametric Estimation of the Invariant Measure for an Ergodic Diffusion Process*, Workshop on Statistical Inference for Stochastic Processes University of Rennes (France), April 1997.
19. *Asymptotic Efficiency: definition, properties and some applications*, Seminars on Statistics of Random Processes, Polytechnic of Milan (Italy), April 1995.
20. F. Camillo, M. Mezzetti, I. Negri, *The Hypertext in the teaching of statistics: some results of a test on an educational module for the bivariate statistics*, presented at the 4th International Conference on Teaching Statistics, Marrakesh, Morocco, July 1994.

Organization of workshop or session

- Organization of a conference session: 13th International Conference on Computational and Financial Econometrics (CFE 2019) e 12th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics). Working Group on Computational and Methodological Statistics (CMStatistics 2019). Londra, 14 -16, dicembre, 2019. Title of the session: Change Point Problems In Stochastic Processes: Theory And Applications.
- Organization of a conference session: European Meeting of Statisticians (EMS) @VU University Amsterdam,, 6 - 11 July 2015. Title of the session: Developments on COntinuous GARCH Models.
- Member of the Scientific and of the Organizing Committee of the Workshop: Seminars on Environmental Metrics and Stochastic Processes, Dalmine, (BG), Italy, on January 17, 2007.
- Member of the Organizing Committee of the Workshop on Statistical Monitoring for Environmental Engineering, Dalmine, (BG), Italy, 14 January 2002.

Visiting

- Waseda University, Tokyo, February, 2018
- Waseda University, Tokyo, August-September, 2016
- The Insitute of Statistical Mathematics, Tokyo, Japan, November-December 2014.
- The Insitute of Statistical Mathematics, Tokyo, Japan, September 2013.
- The Insitute of Statistical Mathematics, Tokyo, Japan, June-July 2012.
- The Insitute of Statistical Mathematics, Tokyo, Japan, August-September 2011.

- The Insitute of Statistical Mathematics, Tokyo, Japan, November-December 2010.
- Université du Maine, Le Mans, France, October 2010.
- The Insitute of Statistical Mathematics, Tokyo, Japan, December 2009.
- Laboratoire de Mathématiques, Université Blaise Pascal, Clermont Ferrand, France, November 2009.
- The Insitute of Statistical Mathematics, Tokyo, Japan, December 2008.
- The Insitute of Statistical Mathematics, Tokyo, Japan, December 2007.
- Boston University, Finance and Stochastic Program, Boston, USA, September 2007.
- The Insitute of Statistical Mathematics, Tokyo, Japan, from September 2006 to January 2007.
- Université du Maine, Le Mans, France, July 2006.
- Université du Maine, Le Mans, France, February 2006.

Grants

- Leader of the Bergamo Research Unit: of the 2011-2013 National Grant PRIN 2009, sponsored by Miur (Ministero Istruzione Università e Ricerca). Title: *Statistical and Computational Methods of Model Selection for Stochastic Differential Equations*. Title of the local research unit : *Goodness of fit test for stochastic differential equations: theoretical and computational aspects*.
- 2010-2012 Local Grant sponsored by University of Bergamo. Title: *From the theory to practical analysis: statistical analysis of random field based on different sample schema*. Responsible: I. Negri
- 2006-2008 National Grant Cofin 2006 Title: *Statistical analysis of spatial and temporal dynamics and health impact of particulate matters*. National advisor: A. Fassò, University of Bergamo, Italy.
- 2005-2006 Local Grant sponsored by University of Bergamo. Title: *Theoretical and computational problems in statistics for continuously and discretely observed diffusion processes*, Responsible: I. Negri
- 2004-2006 Local Grant sponsored by University of Bergamo. Title: *Methods based on time series analysis techniques to recover not available data*. Research Responsible: I. Negri
- 2002-2004 National Grant Cofin 2002, sponsored by MIUR (Ministero Istruzione Università e Ricerca). Title: *Statistical methods for stochastic ordering with application to social, sanitary and environmental sciences*. National advisor: A. Forcina, University of Perugia, Italy.
- 2000-2002 National Grant Cofin 2000, sponsored by MURST (Ministero dell'Università e della ricerca scientifica e tecnologica). Title: *Statistics in the evaluation of the environmental risk*. National advisor: G. Lovison, University of Palermo, Italy.
- 1998-2000 National Grant Cofin 1998, sponsored by MURST (Ministero dell'Università e della ricerca scientifica e tecnologica). Title: *Statistical methods for environmental analysis and the study of interaction between salute and environment* . National advisor: Prof. G. Lovison, University of Palermo, Italy.
- 1998-2001 Local Research sponsored by *Associazione Pro Universitate Bergomensis*. Title: *Statistical monitoring and prevision in real time of the air quality in the Bergamo county*. Research Responsible: Prof. R. Colombi, University of Bergamo, Italy.
- 1998-1999 Grant "Young Researcher", sponsored by University of Bergamo. Title: *Efficient estimator for the invariant density of ergodic diffusion processes*. Research Responsible: I. Negri.

Fellowships and Awards

- CNR [Italian National Research Council] award (January 1999).
Valuable research report of "CNR fellowship for abroad specialization", for the researches done with the post doctoral fellowship at the University of Maine, Le Mans France.
- *Italian Statistics Society* award (June 1999).
Awards for the best Italian Ph.D. thesis in statistics.
- CNR [Italian Research National Council] post doctoral fellowship (October 1997-July 1998)
For continuing research in France, University of Maine, Le Mans.
- Scuola Normale Superiore di Pisa scholarship (August 1995).
Summer School of Probability, Cortona (AR).
- *Ministero della Ricerca Scientifica* (November 1993-October 1996).
fellowship for Ph.D. attendance.
- Scuola Normale Superiore di Pisa scholarship (August 1993).
Summer School on Mathematics, Perugia.

Teaching

Undergraduate

- Social Statistics. Degree in Foreign Languages, Literatures and Communication Studies, 30 hours. [from 13/14 to present]
- Statistics. Degree in Mechanical Engineering, University of Bergamo, 72 hours. Probability theory, statistical inference (confidence intervals, test of hypotheses, simple linear regression). [from 04/05 to present]
- Industrial statistics. Master in Engineering in Management, University of Bergamo, 48 hours. Multiple regression models, generalized linear models, statistical quality control. [from 03/04 to present]
- Stochastic processes. Master in Engineering in Management, University of Bergamo, 48 hours. Markov chains, Poisson processes, simulation of stochastic processes. [from 99/00 to 02/03]
- Data analysis for stochastic processes. Degree in Statistics informatics and economic for the management, University of Milano-Bicocca. 36 hours. Markov chains, Poisson processes, time series, simulation of stochastic processes. [from 99/00 to 10/11]

Graduate

- Probability Theory. PhD school of Statistics and Mathematics applied to Finance, University of Milan-Bicocca. 18 hours. [from 04/05 to present]
- Probability Theory. Phd in Statistics. University of Milan-Bicocca. 30 hours. [from 98/99 to 03/04]

Teaching Publications

1. Adaptation for the Italian edition of the book: *Probability and Statistics for Engineers and Scientist* R.E. Walpole and others authors, 2016.
2. Adaptation for the Italian edition of the book: *Statistics for Engineers and Scientist*, W. Navidi, McGraw-Hill, Milano, 2006.
3. Chapter 8, *Multiple regression*, of *Statistics for Engineers and Scientist* di W. Navidi, McGraw-Hill, Milano, 2006. (In italian)
4. Appunti del corso di Modelli Stocastici e Analisi dei Dati, CELSB Bergamo, 2004. (In italian)
5. Lezioni di calcolo delle probabilità ed esercizi svolti, editrice CUSL, Milano, 2003. (In italian)
6. Translation in italian of *Linear algebra*, III ed., di S. Lipschutz e M. Lipson, McGraw-Hill, Milano, 2001.

Languages knowledge

Italian: native language
English: very good
French: very good
Japanese: basic.

Personal

Birth: Sondrio, Italy, 12th January 1967
Nationality: Italian

Contacts

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