

# MATTEO RUGGIERO

## Curriculum Vitae

January, 2019

### University of Torino

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10134 Torino, Italy

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### Collegio Carlo Alberto

Piazza Arbarello 8  
10122 Torino, Italy

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📄 Personal page: [www.matteoruggiero.it](http://www.matteoruggiero.it)

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## Education

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PhD in Statistics, Bocconi University (2007)

Laurea *cum laude* in Economic and Social Disciplines (DES), Bocconi University (2003)

## Academic positions

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### Qualifications

National Scientific Qualification for Full Professorship in Statistics, conferred by the Italian Ministry of Education, University and Research (*Abilitazione scientifica nazionale alle funzioni di professore di prima fascia per il settore concorsuale 13/D1 - Statistica*) (Jul 2017)

### Current positions

Associate Professor of Statistics, [Un. of Torino](#) (2016-)

Coordinator for Stats and Maths, [Allievi Honors Program](#), Collegio Carlo Alberto (2016-)

Deputy Coordinator and Chair of Admissions, [Laurea Magistrale \(M.Sc.\) in Stochastics and Data Science](#), Un. of Torino (2015-)

Scientific Director, [“de Castro” Statistics Initiative](#), Collegio Carlo Alberto (2017-)

[Carlo Alberto Affiliate](#), Collegio Carlo Alberto (2012-)

### Past positions

Research Affiliate, [“de Castro” Statistics Initiative](#), Collegio Carlo Alberto (2010-2017)

Assistant Professor of Statistics, Un. of Torino (2011-2016)

Assistant Professor of Statistics, Un. of Pavia (2008-2011)

Adjunct Faculty, Allievi Honors Program, Collegio Carlo Alberto (2007-2013)

Adjunct Faculty, Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino (2007-2013)

Postdoctoral Fellow, Un. of Torino (2007-2008)

## Direction of education and research

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### Direction of educational programs

2016- Coordinator for Statistics and Mathematics, [Allievi Honors Program](#), Collegio Carlo Alberto

2015- Deputy Coordinator and Chair of Admissions, [Laurea Magistrale \(M.Sc.\) in Stochastics and Data Science](#)

## Direction of research groups

- 2017- Scientific Director, Research Center “de Castro” [Statistics Initiative](#)
- 2017-20 Coordinator of the Un. of Torino local research unit of the National Research Project (PRIN 2015) *Modern Bayesian nonparametric methods*. National coordinator: Igor Prünster.
- 2015 Coordinator of the ESOMAS Dept. Research Project *Random probability measures and their applications*, Un. of Torino. Research team: Raffaele Argiento, Luigi Bollani, Antonio Canale, Pierpaolo De Blasi, Stefano Favaro, Guillaume Kon Kam King, Mauro Reginato.
- 2014 Coordinator of the ESOMAS Dept. Research Project *New statistical methods for data with complex structures*, Un. of Torino. Research team: Luigi Bollani, Antonio Canale, Pierpaolo De Blasi, Stefano Favaro, Guillaume Kon Kam King, Bernardo Nipoti, Igor Prünster, Mauro Reginato.
- 2013 Coordinator of the ESOMAS Dept. Research Project *Statistical methodology and analysis for data with dependence structures*, Un. of Torino. Research team: Luigi Bollani, Antonio Canale, Pierpaolo De Blasi, Stefano Favaro, Consuelo Nava, Bernardo Nipoti, Igor Prünster, Mauro Reginato.

## Participation to research groups and other funding

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### Participation to research groups

- 2012-16 Co-investigator of the European Research Council (ERC) project *New directions in Bayesian nonparametrics*. Research team: Pierpaolo De Blasi, Stefano Favaro, Antonio Lijoi, Igor Prünster (PI), Matteo Ruggiero.
- 2010-12 Co-investigator of the Carlo Alberto Research Project *New approaches to stochastic modeling in Economics via Bayesian nonparametrics*. Principal investigator: Igor Prünster.
- 2008-10 Co-investigator of the National Research Project (PRIN 2008) *Bayesian nonparametric inference and limit theorems for dependent data*. National coordinator: Eugenio Regazzini.
- 2008 Co-investigator of the research project *Infinite population asymptotics in Bayesian nonparametrics*, funded by CRT Foundation, Torino. Project supervisors: Massimo Marinacci and Igor Prünster.

- 2007 Co-investigator of the research project *Ambiguity and evolution by means of urn models*, funded by CRT Foundation, Torino. Project supervisors: Massimo Marinacci and Igor Prünster.
- 2006-08 Co-investigator of the National Research Project (PRIN 2006) *Bayesian nonparametric methods for clustering, survival analysis and predicting the number of species*. National coordinator: Igor Prünster.

### Other funding

- 2019-21 Two-year grant (joint with Laura Sacerdote) for the project *Internationalisation of the education in Data Science at the Un. of Torino*, funded by CRT Foundation.
- 2017-19 Two-year grant (joint with Laura Sacerdote) for the project *Consolidation of the M.Sc. in Stochastics and Data Science*, funded by CRT Foundation.
- 2015-17 Two-year grant (joint with Laura Sacerdote) for the project *Start-up of the M.Sc. in Stochastics and Data Science*, funded by CRT Foundation.
- 2003-06 PhD scholarship, Fratelli Confalonieri Foundation, Milan.

## Professional service for research related activities

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### Editorial activity

- *Referee for*: AISTATS, Annals of Applied Statistics, Applied Mathematics E-Notes, Applied Stochastic Models in Business and Industry, Bayesian Analysis, Biometrika, Communications in Statistics, Computational Statistics and Data Analysis, Decisions in Economics and Finance, Dependence Modeling, IEEE Transactions on Computers, IEEE Transactions on Pattern Analysis & Machine Intelligence, International Journal of Stochastic Analysis, Journal of Applied Probability, Journal of Applied Statistics, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Mathematical Problems in Engineering, Psychometrika, Quality Technology and Quantitative Management, Statistical Methods & Applications, Statistics and Probability Letters, Stochastic Models, Stochastic Processes and Their Applications.
- *Reviewer for*: Mathematical Reviews/MathSciNet (2010-15).
- *Project evaluator*: Un. of Florence (2016); Italian Ministry of University and Research (2013).

### Doctoral and prize committees

- Board Member, PhD in Modeling and Data Science, Un. of Torino, Italy (May 2017-current)
- Committee Member, *L.J. Savage Award* for outstanding doctoral dissertations in Bayesian econometrics and statistics, International Society for Bayesian Analysis (2016)

- External examiner, MPhil in Mathematics, Un. of Warwick, UK (2015)
- Board Member, PhD in Statistics, Bocconi Un., Italy (Set 2013-May 2017)
- Member of the evaluation committee (*Comité tutorial*), PhD in Mathematical Sciences, UNAM, Mexico (Set 2013-current)

### Organisation of scientific events

- Scientific Committee, *CMStatistics 2018*, Pisa, Italy (14-16 Dec 2018)
- Scientific Committee, *2nd International Conference on Econometrics and Statistics*, Hong Kong (19-21 Jun 2018)
- Scientific Committee, *Statistics and Data Science: new Developments for Business and Industrial Applications*, Torino (24-25 May 2018)
- Organiser (joint with Antonio Canale), *2nd StaTalk on Bayesian Nonparametrics*, Moncalieri (Jan 2016)
- Organising Committee, *3rd Carlo Alberto Stochastics Workshop*, Moncalieri (10-11 Jan 2014)
- Organising Committee, *2nd Carlo Alberto Stochastics Workshop*, Moncalieri (23 Mar 2012)
- Organising Committee, *1st Carlo Alberto Stochastics Workshop*, Moncalieri (10 Jun 2010)
- Local Organising Committee, *7th Workshop on Bayesian Nonparametrics*, Moncalieri (21-25 Jun 2009)
- Local Organising Committee, *Carlo Alberto Research Programme in Bayesian Nonparametrics*, Moncalieri (21 Jun - 5 Jul 2009)

### Session organisation at scientific events

- 3-session track “Bayesian semi- and nonparametric modelling” (joint with R. Argiento (Un. of Torino) and Li Ma (Duke Un.)), *CMStatistics 2018*, Pisa, Italy (14-16 Dec 2018)
- “Bayesian nonparametrics”, *The Mathematics of Subjective Probability*, Milan, Italy (Sep 2018)
- “Recent advances in Bayesian methods”, *2nd International Conference on Econometrics and Statistics*, Hong Kong (19-21 Jun 2018)
- “Recent advances in Bayesian inference”, *IISA International Conference on Statistics*, Hyderabad, India (28-30 Dec 2017)
- 3-session track “Bayesian semi- and nonparametric modelling” (joint with R. Argiento (Un. of Torino) and Li Ma (Duke Un.)), *CMStatistics 2017*, London, UK (16-18 Dec 2017)
- “Bayesian nonparametrics”, *First Italian Meeting on Probability and Mathematical Statistics*, Torino, Italy (19-22 Jun 2017)
- 3-session track “Bayesian semi- and nonparametric modelling” (joint with A. Lijoi (Un. of Pavia) and Li Ma (Duke Un.)), *CMStatistics 2016*, Sevilla, Spain (9-11 Dec 2016)
- 3-session track “Bayesian semi- and nonparametric modelling” (joint with A. Lijoi (Un. of Pavia))

and Li Ma (Duke Un.), *CMStatistics 2015* (8th International Conference of the ERCIM WG on Computing and Methodological Statistics), London, UK (12-14 Dec 2015)

- 3-session track “Bayesian semi- and nonparametric modelling” (joint with A. Lijoi (Un. of Pavia) and Li Ma (Duke Un.)), *ERCIM 2014* (7th International Conference of the ERCIM WG on Computing and Methodological Statistics), Pisa, Italy (6-8 Dec 2014)
- “Stochastic processes for frequency models”, *XI Symposium of Probability and Stochastic Processes*, Guanajuato, Mexico (18-22 Nov 2013)

## Conferences, seminars and research visits

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### Invited talks at conferences

- IISA International Conference on Statistics, Mumbai, India (Dec 2019)
- 39th International Symposium on Forecasting, Thessaloniki, Greece (Jun 2019)
- Population Dynamics And Statistical Physics In Synergy II, Pisa, Italy (Apr 2019)
- CMStatistics 2018, Pisa, Italy (Dec 2018)
- 14th ISBA World Meeting, Edinburgh, UK (Jun 2018)
- IISA International Conference on Statistics, Hyderabad, India (Dec 2017)
- Bayesian Nonparametric Inference: Dependence Structures and their Applications, Oaxaca, Mexico (Dec 2017)
- IMS-China International Conference on Statistics and Probability, Nanning, China (Jun 2017)
- 1st Italian Meeting on Probability and Mathematical Statistics, Torino, Italy (Jun 2017)
- Advances in Bayesian nonparametric statistics: A gathering with Stephen Walker, Mexico City (Nov 2014)
- 37th Conference on Stochastic Processes and their Applications, Buenos Aires, Argentina (Jul 2014)
- 12th ISBA World Meeting, Cancún, Mexico (Jul 2014)
- 7th International Workshop on Applied Probability, Antalya, Turkey (Jun 2014)
- Workshop on Random Measures and Measure-Valued Processes, Banff International Research Station, Canada (Sep 2013)
- 59th World Statistics Congress, Hong Kong, China (Aug 2013)
- 36th Conference on Stochastic Processes and their Applications, Boulder, CO, USA (Jul 2013)
- ISBA Regional Meeting & International Workshop/Conference on Bayesian Theory and Applications, Varanasi, India (Jan 2013)
- 5th ERCIM International Conference on Computing and Statistics, Oviedo, Spain (Dec 2012)
- The impact of statistical thinking in economics and life sciences, Milan, Italy (Sep 2012)
- 7th Conference on Statistical Computation and Complex Systems, Padova, Italy (Sep 2011)
- 8th Workshop on Bayesian Nonparametrics, Veracruz, Mexico (Jun 2011)

- 35th Conference on Stochastic Processes and their Applications, Oaxaca, México (Jun 2011)
- 3rd ERCIM International Conference on Computing and Statistics, London, UK (Dec 2010)
- Joint Statistical Meetings (discussant), Vancouver, Canada (Aug 2010)
- 5th International Workshop on Applied Probability, Colmenarejo, Spain (Jul 2010)
- 6th Conference on Statistical Computation and Complex Systems (discussant), Milan, Italy (Sep 2009)
- 6th Young European Probabilists Workshop, Eindhoven, Netherlands (Mar 2009)
- 15th European Young Statisticians Meeting, Castro Urdiales, Spain (Sep 2007)
- Construction and properties of Bayesian nonparametric regression models, Cambridge, UK (Aug 2007)

### **Contributed talks and posters at conferences**

- The Mathematics of Subjective Probability, Milan, Italy (Sep 2018)
- 13th ISBA World Meeting, Santa Margherita di Pula, Italy (Jun 2016)
- 48th Meeting of the Italian Statistical Society, Salerno, Italy (Jun 2016)
- 38th Conference on Stochastic Processes and their Applications, Oxford, UK (Jul 2015)
- 9th Workshop on Bayesian Inference in Stochastic Processes, Istanbul, Turkey (Jun 2015)
- 10th Conference on Bayesian Nonparametrics, Raleigh, NC, USA (Jun 2015)
- 47th Meeting of the Italian Statistical Society, Cagliari, Italy (Jun 2014)
- 9th Conference on Bayesian Nonparametrics (poster), Amsterdam, Netherlands (Jun 2013)
- 8th Workshop on Bayesian Inference in Stochastic Processes (poster), Milano, Italy (Jun 2013)
- 46th Meeting of the Italian Statistical Society, Rome, Italy (Jun 2012)
- 19th Congress of the Italian Mathematical Union, Bologna, Italy (Sep 2011)
- 7th Workshop on Bayesian Inference in Stochastic Processes, Getafe, Spain (Sep 2011)
- 7th Workshop on Bayesian Nonparametrics (poster), Moncalieri, Italy (Jun 2009)
- 7th World Congress in Probability and Statistics, Singapore (Jul 2008)
- 5th Workshop on Bayesian Inference in Stochastic Processes, Valencia, Spain (Jun 2007)

### **Seminars**

- Research Center for Statistics, Un. of Geneva, Switzerland (20 Oct 2017)
- Dept. of Statistics and Data Sciences, Un. of Texas at Austin, USA (14 Feb 2017)
- Dept. of Economics, Ca' Foscari Un. of Venice, Italy (26 Jan 2015)
- Inst. of Mathematics, Vietnam Academy of Science and Technology, Hanoi (7 Aug 2013)
- Dept. of Decision Sciences, Bocconi Un., Italy (22 Nov 2012)
- Dept. of Statistical Science, Duke Un., USA (5 Oct 2012)
- Dept. of Probability and Statistics, UNAM, México (13 Jan 2010)
- Dept. of Quantitative Methods, Un. of Navarra, Spain (18 Nov 2009)

- Dept. of Economics and Quantitative Methods, Un. of Pavia, Italy (1 Apr 2008)

### **Research visits**

- Dept. of Statistics, Un. of Oxford, UK (30 Jul-3 Aug 2017)
- Dept. of Statistics and Data Sciences, Un. of Texas at Austin, USA (10-17 Feb 2017)
- Dept. of Statistics, Un. of Oxford, UK (8-11 Dec 2015)
- Dept. of Statistics and Data Sciences, Un. of Texas at Austin, USA (3-11 Oct 2015)
- Dept. of Statistics and Data Sciences, Un. of Texas at Austin, USA (12-22 Nov 2014)
- Dept. of Probability and Statistics, IIMAS, UNAM, México (24-28 Nov 2014)
- Dept. of Statistics and Data Sciences, Un. of Texas at Austin, USA (30 Nov-5 Dec 2013)
- Dept. of Probability and Statistics, IIMAS, UNAM, México (23-28 Nov 2013)
- Dept. of Economics, Pompeu Fabra Un., Spain (28-31 Oct 2013)
- Dept. of Statistics, Un. of Oxford, UK (1-4 Oct 2013)
- Dept. of Economics, Pompeu Fabra Un., Spain (4-8 Dec 2012)
- Visiting fellow, Institute for Computational and Experimental Research in Mathematics, USA (27 Sep - 3 Nov 2012)
- Dept. of Economics, Pompeu Fabra Un., Spain (5-10 Jul 2012)
- Visiting fellow, Collegio Carlo Alberto (15 Sep - 14 Dec 2010)
- Dept. of Probability and Statistics, IIMAS, UNAM, México (7-16 Jan 2010)
- Dept. of Quantitative Methods, Un. of Navarra, Spain (16-22 Nov 2009)
- Visiting postdoctoral fellow, Institute of Mathematics, Statistics and Actuarial Science, Un. of Kent, UK (Feb-Jun 2007)
- Visiting PhD student, Institute of Mathematics, Statistics and Actuarial Science, Un. of Kent, UK (Sep 2005 - Jun 2006)






## Teaching experience




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(Held at the Un. of Torino unless otherwise specified. Flags indicate teaching language)

### 2018/2019

- *Bayesian statistics* () , M.Sc. in Stochastics and Data Science
- *Stochastic modelling for statistical applications* () , M.Sc. in Stochastics and Data Science
- *Statistics* () , B.Sc. in Economics



### 2017/2018

- *Bayesian statistics* () , M.Sc. in Stochastics and Data Science
- *Stochastic modelling for statistical applications* () , M.Sc. in Stochastics and Data Science
- *Statistics* () , B.Sc. in Economics


### 2016/2017

- *Bayesian nonparametric statistics* () , M.Sc. in Stochastics and Data Science
- *Stochastic modelling for statistical applications* () , M.Sc. in Stochastics and Data Science
- *Statistics* () , B.Sc. in Economics


### 2015/2016

- *Stochastic modelling for statistical applications* () , M.Sc. in Stochastics and Data Science
- *Statistics* () , B.Sc. in Economics



### 2014/2015

- *Statistics* () , B.Sc. in Economics



### 2013/2014

- *Statistics* () , B.Sc. in Banking, Stock Exchange and Insurance

### 2012/2013




- *Statistics* () , B.Sc. in Banking, Stock Exchange and Insurance
- *Measure Theory* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto

### 2011/2012





- *Statistics* () , B.Sc. in Banking, Stock Exchange and Insurance
- *Measure Theory* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto

### 2010/2011




- *Statistical Inference* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto

- *Measure Theory* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- *Stochastic processes* () , M.Sc. in Banking and Finance, Un. of Pavia
- *Data analysis* () , B.Sc. in Economics, Un. of Pavia
- Tutorials for *Statistics A-K*, B.Sc. in Economics, Un. of Pavia.
- Tutorials for *Statistics L-Z*, B.Sc. in Economics, Un. of Pavia.



#### 2009/2010

- *Statistical Inference* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- *Measure Theory* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- *Stochastic processes* () , B.Sc. in Banking and Finance, Un. of Pavia
- *Data analysis* () , B.Sc. in Economics, Un. of Pavia
- Tutorials for *Statistics A-K*, B.Sc. in Economics, Un. of Pavia.
- Tutorials for *Statistics L-Z*, B.Sc. in Economics, Un. of Pavia.

#### 2008/2009

- *Statistical Inference* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- *Measure Theory* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- *Data analysis* () , B.Sc. in Economics, Un. of Pavia
- Tutorials for *Statistics A-K*, B.Sc. in Economics, Un. of Pavia.
- Tutorials for *Statistics L-Z*, B.Sc. in Economics, Un. of Pavia.

#### 2007/2008

- *Statistical Inference* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- *Measure Theory* () , Ph.D. in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto
- Tutorials for *Statistics A-K*, B.Sc. in Economics, Un. of Pavia.
- Tutorials for *Statistics L-Z*, B.Sc. in Economics, Un. of Pavia.

## Supervisions

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### Postdoc

- Guillaume Kon Kam King, Un. of Torino (Mar 2016 - current).

### Selected graduate students

- Matteo Giordano, M.Sc. in Mathematics, Un. of Torino (2017). Birth and death processes and Ewens partition structures. Current: PhD student, Un. of Cambridge, UK.
- Riccardo Fogliato, M.Sc. in Stochastics and Data Science, Un. of Torino (2017). Filtering Wright–Fisher and CIR processes. Current: PhD student, Carnegie Mellon Un., USA. *Winner of the Silver Medal* awarded to the best student of the M.Sc. 2015 cohort.
- Matteo Sordello, M.Sc. in Mathematics, Un. of Torino (2015). Diffusion approximation for cluster dynamics in a generalized gamma population model. Current: PhD student, Wharton School, Un. of Pennsylvania, USA.
- Gianluca Detommaso, M.Sc. in Mathematics, Un. of Torino (2015). Scaling limits of some Poisson-Dirichlet-driven Moran models. Current: PhD student, Un. of Bath, UK.
- Vito Musci, Senior Allievi Honors Program, Collegio Carlo Alberto (2014). Optimal filtering of one dimensional diffusive signals. Current: MBA Fellow at Collège des Ingénieurs, France.

## Local administrative duties

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- Oct 2018-current: Member of the Executive Board, ESOMAS Department, Un. of Torino
- Oct 2015-Sep 2018: Member of the Research Committee, ESOMAS Department, Un. of Torino
- Sep 2010-Sep 2017: Statistics Seminar Series coordinator, Collegio Carlo Alberto
- Oct 2016: Visiting Scientists Committee, ESOMAS Department, Un. of Torino
- Sep 2015: Member of the Committee for Foreign Students Scholarships, Un. of Torino
- Nov 2013-Sep 2015: Member of the Executive Board, School of Management and Economics, Un. of Torino
- Feb 2012-Sep 2015: Member of the Executive Board, ESOMAS Department, Un. of Torino
- Sep 2012: Member of the Committee for the Dept. Bylaw, ESOMAS Department, Un. of Torino
- Apr 2010-Mar 2011: Department's website developer and administrator, Dept. of Economics and Quantitative Methods, Un. of Pavia
- Mar 2008-Mar 2011: Statistics seminars coordinator, Dept. of Economics and Quantitative Methods, Un. of Pavia
- Mar 2008-Sep 2008: Internships Committee Member, Faculty of Economics, Un. of Pavia

## Publications

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### Articles in refereed journals

- 1) Kon Kam King, G., Canale, A. and Ruggiero, M. (2019)  
Bayesian functional forecasting with locally-autoregressive dependent processes  
*Bayesian Analysis*, in press.
- 2) Argiento, R. and Ruggiero, M. (2018)  
Computational challenges and temporal dependence in Bayesian nonparametric models  
*Statistical Methods & Applications* **27**, 231-238.
- 3) Ruggiero, M. and Sordello, M. (2018)  
Clustering dynamics in a class of normalised generalised gamma dependent priors  
*Annals of the Institute of Statistical Mathematics* **70**, 83–98.
- 4) Costantini, C., De Blasi, P., Ethier, S.N., Ruggiero, M. and Spanò, D. (2017)  
Wright–Fisher construction of the two-parameter Poisson–Dirichlet diffusion  
*The Annals of Applied Probability* **27**, 1923–1950.
- 5) Papaspiliopoulos, O., Ruggiero, M. and Spanò (2016)  
Conjugacy properties of time-evolving Dirichlet and gamma random measures  
*Electronic Journal of Statistics* **10**, 3452–3489.
- 6) Canale, A. and Ruggiero, M. (2016)  
Bayesian nonparametric forecasting of monotonic functional time series.  
*Electronic Journal of Statistics* **10**, 3265–3286.
- 7) Mena, R.H. and Ruggiero, M. (2016)  
Dynamic density estimation with diffusive Dirichlet mixtures  
*Bernoulli* **22**, 901–926.
- 8) Gutierrez, L., Mena, R.H. and Ruggiero, M. (2016)  
A time dependent Bayesian nonparametric model for air quality analysis  
*Computational Statistics and Data Analysis* **95**, 161–175.
- 9) De Blasi, P., Favaro, S., Lijoi, A., Mena, R., Prünster, I. and Ruggiero, M. (2015)  
Are Gibbs-type priors the most natural generalization of the Dirichlet process?  
*IEEE Transactions on Pattern Analysis and Machine Intelligence* **37**, 212–229.
- 10) Papaspiliopoulos, O. and Ruggiero, M. (2014)  
Optimal filtering and the dual process  
*Bernoulli* **20**, 1999-2019.
- 11) Ruggiero, M. (2014)  
Species dynamics in the two-parameter Poisson-Dirichlet diffusion model  
*Journal of Applied Probability* **51**, 174–190.
- 12) Ruggiero, M., Walker, S.G. and Favaro, S. (2013)

Alpha-diversity processes and normalized inverse-Gaussian diffusions  
*The Annals of Applied Probability* **23**, 386–425.

- 13) Prünster, I. and Ruggiero, M. (2013)  
A Bayesian nonparametric approach to modeling market share dynamics  
*Bernoulli* **19**, 64–92.
- 14) Mena, R.H., Ruggiero, M. and Walker, S.G. (2011)  
Geometric stick-breaking processes for continuous-time Bayesian nonparametric modeling  
*Journal of Statistical Planning and Inference* **141**, 3217–3230.
- 15) Martinelli, A., Ruggiero, M. and Walker, S.G. (2010)  
A note on convergence rates for posterior distributions via large deviations techniques  
*Statistical Papers* **51**, 337–347.
- 16) Favaro, S., Ruggiero, M. and Walker, S.G. (2009)  
On a Gibbs sampler based random processes in Bayesian nonparametrics  
*Electronic Journal of Statistics* **3**, 1556–1566.
- 17) Ruggiero, M. and Walker, S.G. (2009)  
Countable representation of infinite-dimensional diffusions derived from the two-parameter Poisson-Dirichlet process  
*Electronic Communications in Probability* **14**, 501–517.
- 18) Ruggiero, M. and Walker, S.G. (2009)  
Bayesian nonparametric construction of the Fleming-Viot process with fertility selection  
*Statistica Sinica* **19**, 707–720.

#### Articles in conference proceedings

- 19) Kon Kam King, G., Papaspiliopoulos, O. and Ruggiero, M. (2018)  
Bayesian inference for hidden Markov models using duality and approximate filtering distributions  
*Proceedings of the 49th Meeting of the Italian Statistical Society*
- 20) Lijoi, A., Ruggiero, M. and Spanò, D. (2016)  
On the transition function of some time-dependent Dirichlet and gamma processes  
*JSM Proceedings, Section on Nonparametric Statistics. Alexandria, VA: American Statistical Association*
- 21) Camerlenghi, F., Pruenster, I. and Ruggiero, M. (2016)  
On time-dependent Gibbs-type random probability measures  
*JSM Proceedings, Section on Nonparametric Statistics. Alexandria, VA: American Statistical Association*
- 22) Gutierrez, L., Mena, R.H., and Ruggiero, M. (2016)  
On GEM diffusive mixtures  
*JSM Proceedings, Section on Nonparametric Statistics. Alexandria, VA: American Statistical Association*

*Association*

- 23) De Blasi, P., Ruggiero, M. and Walker, S.G. (2016)  
Modelling stationary varying-size populations via Polya sampling  
*Proceedings of the 48th Meeting of the Italian Statistical Society*
- 24) Papaspiliopoulos, O., Ruggiero, M. and Spanò (2014)  
Bayesian inference for dynamically evolving distributions.  
*Proceedings of the 47th Meeting of the Italian Statistical Society*
- 25) Ruggiero, M. (2012)  
On the role of normalized inverse-Gaussian priors in continuous-time models.  
*Proceedings of the 46th Meeting of the Italian Statistical Society*
- 26) Ruggiero, M. (2011)  
On a prediction problem for an infinite dimensional hidden Markov model.  
*Proceedings of the S.Co. 2011 Conference*
- 27) Ruggiero, M. (2007)  
Bayesian nonparametric construction of Fleming-Viot models in population genetics.  
*Proceedings of the 15th European Young Statisticians Meeting*

Torino, Wednesday 23<sup>rd</sup> January, 2019