

# MATTEO RUGGIERO

## Curriculum Vitae

June, 2024

### University of Torino

Corso Unione Sovietica 218/bis  
10134 Torino, Italy

Office 3.15, Third floor

☎ +39 011 670 5758

📄 [Unito personal page](#)

### Collegio Carlo Alberto

Piazza Arbarello 8  
10122 Torino, Italy

Office 203, Second floor

☎ +39 011 670 5221

📄 [Collegio personal page](#)

@ Email: [matteo.ruggiero@unito.it](mailto:matteo.ruggiero@unito.it)

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

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# Academic appointments and education

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## Current positions

*Professor of Statistics*, University of Torino (from 2020)

*Fellow*, [Collegio Carlo Alberto](#) (from 2021)

*Scientific Director*, [“de Castro” Statistics Initiative](#) (from 2017)

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

*Coordinator*, [Laurea Magistrale \(M.Sc.\) in Stochastics and Data Science](#), Un. of Torino (from 2021)

## Past positions

### Employment

*Associate Professor of Statistics*, Un. of Torino (2016-2020)

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

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

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

### Other

*Research Affiliate*, Collegio Carlo Alberto (2012-2021)

*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)

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

## Education

PhD in Statistics, Bocconi University (2007)

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

# Education-related activities

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## Direction of educational programs

- 2016-current Coordinator for Mathematics and Statistics, [Allievi Honors Program](#), Collegio Carlo Alberto
- 2021-2024 Coordinator, [Laurea Magistrale \(M.Sc.\) in Stochastics and Data Science](#), University of Torino
- 2015-2021 Deputy Coordinator, [Laurea Magistrale \(M.Sc.\) in Stochastics and Data Science](#), University of Torino

## Funding

- 2019-2021 Two-year grant (joint with Laura Sacerdote) for the project *Internationalization of the education in Data Science at the Un. of Torino*, funded by CRT Foundation.
- 2017-2019 Two-year grant (joint with Laura Sacerdote) for the project *Consolidation of the M.Sc. in Stochastics and Data Science*, funded by CRT Foundation.
- 2015-2017 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.

## Teaching

(held at Un. of Torino unless specified. Flags → English/Italian teaching language)

*2017/18 - current*

- *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

*2016/17*

- *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

*2015/16*

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

*2014/15*

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

*2013/14*

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

2011/12 - 2012/13

- *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

2009/10 - 2010/11

- *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

2008/09

- *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

2007/08

- *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

## Other local duties

- Oct 2021-Sep 2024: Member of the Teaching Committee, ESOMAS Dept., Un. of Torino
- Oct 2018-Sep 2024: Member of the Executive Board, ESOMAS Dept., Un. of Torino
- 2023-2024: Member of the Dept. Committee for Internal Evaluation Criteria, ESOMAS Dept., Un. of Torino
- Dec 2020-Nov 2023: Chair, Library Board, School of Management and Economics, Un. of Torino
- 2019: Member of the Dept. Teaching Assistants Selection Committee, ESOMAS Dept., Un. of Torino
- Oct 2015-Sept 2018: Member of the Research Committee, ESOMAS Department, Un. of Torino
- Sept 2010-Sept 2017: Statistics Seminar Series coordinator, Collegio Carlo Alberto
- Oct 2016: Visiting Scientists Committee, ESOMAS Department, Un. of Torino

Sept 2015: Member of the University Committee for Foreign Students Scholarships, Un. of Torino

Nov 2013-Sept 2015: Member of the Executive Board, School of Management and Economics, Un. of Torino

Feb 2012-Sept 2015: Member of the Executive Board, ESOMAS Department, Un. of Torino

Sept 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-Sept 2008: Internships Committee Member, Faculty of Economics, Un. of Pavia

## Research-related activities

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### Roles in scientific societies

2023-2025 Elected Member of the Board of Directors, International Society for Bayesian Analysis

2022 ISBA Program Chair for the Joint Statistical Meetings, Washington, USA (6-11 Aug 2022)

2022 Delegate of the Bayesian Section for the Scientific Meeting of the Italian Statistical Society

### Doctoral and prize committees

- External Committee Member, PhD in Statistics and Computer Science, Bocconi Un., Italy (2024)
- Committee Chair, *L.J. Savage Award* for outstanding doctoral dissertations in Bayesian econometrics and statistics (*Theory & Methods*), International Society for Bayesian Analysis (2023)
- 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)

## Direction of research

- 2017-current Scientific Director, “de Castro” Statistics Initiative, Collegio Carlo Alberto
- 2023-25 Coordinator of the Un. of Torino local research unit of the National Research Project (PRIN 2022) *Discrete random structures for Bayesian learning and prediction*. National coordinator: Antonio Lijoi.
- 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.
- 2018 Coordinator of the ESOMAS Dept. Research Project *Dependent models in Bayesian non-parametric statistics: computational aspects*, Un. of Torino. Research team: Raffaele Argiento, Luigi Bollani, Pierpaolo De Blasi, Stefano Favaro, Guillaume Kon Kam King.
- 2017 Coordinator of the ESOMAS Dept. Research Project *Methodological and computational problems in modern Bayesian nonparametric inference*, Un. of Torino. Research team: Raffaele Argiento, Luigi Bollani, Antonio Canale, Pierpaolo De Blasi, Stefano Favaro, Guillaume Kon Kam King.
- 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

- 2023-25 Co-investigator of the National Research Project (PRIN-PNRR 2022) *Measuring Biodiversity via Bayesian Nonparametrics: Estimation, Clustering and Uncertainty Quantification*. National coordinator: Igor Pruenster.
- 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 non-parametrics*, 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.

## Editorial activity

- *Referee for*: AISTATS, Annals of Applied Statistics, Annals of Statistics, Applied Mathematics E-Notes, Applied Stochastic Models in Business and Industry, Bayesian Analysis, Biometrika, CLAPEM Birkhäuser Volume, 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, Philosophical Transactions of the Royal Society A, Psychometrika, Quality Technology and Quantitative Management, Statistics and Computing, Statistics and Probability Letters, Statistical Methods & Applications, Stochastic Models, Stochastic Processes and Their Applications.
- *Reviewer for*: Mathematical Reviews/MathSciNet (2010-15).

## Conferences and meetings

### Scientific and Organizing Committees

- Organizing Committee, *Turin-Bath PhD Workshop on Applied Probability and Statistics*, Torino, Italy (19-21 Jun 2023)
- Scientific Committee, *Joint Statistical Meetings* (ISBA Program Chair for the JSM), Washington, USA (6-11 Aug 2022)
- Scientific Committee, *ISBA World Meeting*, Montreal, Canada (27 June-1 July 2022)
- Scientific Committee, *51<sup>st</sup> Scientific Meeting of the Italian Statistical Society*, Caserta, Italy (22-24 June 2022)
- Organizing Committee, *4<sup>th</sup> Carlo Alberto Stochastics Workshop*, Torino (18-19 Apr 2019)
- Scientific Committee, *CMStatistics (ERCIM) 2018*, Pisa, Italy (14-16 Dec 2018)

- Scientific Committee, *2nd International Conference on Econometrics and Statistics*, Hong Kong (19-21 June 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)
- Organizing Committee, *3rd Carlo Alberto Stochastics Workshop*, Moncalieri (10-11 Jan 2014)
- Organizing Committee, *2nd Carlo Alberto Stochastics Workshop*, Moncalieri (23 Mar 2012)
- Organizing Committee, *1st Carlo Alberto Stochastics Workshop*, Moncalieri (10 June 2010)
- Local Organizing Committee, *7th Workshop on Bayesian Nonparametrics*, Moncalieri (21-25 June 2009)
- Local Organizing Committee, *Carlo Alberto Research Programme in Bayesian Nonparametrics*, Moncalieri (21 June - 5 July 2009)

#### Session organization

- “Temporal modeling in Bayesian inference”, Invited Session at ISBA, Venice, Italy (July 1-7, 2024)
- “Bayesian nonparametric modeling for clustering and confidentiality”, Member Invited Session at ISBA, Kunming, China (June 29-July 3, 2020, postponed to 2021)
- 3-session track “Bayesian semi- and non-parametric modelling” (joint with R. Argiento (Un. of Torino) and Li Ma (Duke Un.)), *CMStatistics (ERCIM) 2018*, Pisa, Italy (14-16 Dec 2018)
- “Bayesian nonparametrics”, *The Mathematics of Subjective Probability*, Milan, Italy (Sept 2018)
- “Recent advances in Bayesian methods”, *2nd International Conference on Econometrics and Statistics*, Hong Kong (19-21 June 2018)
- “Recent advances in Bayesian inference”, *IISA International Conference on Statistics*, Hyderabad, India (28-30 Dec 2017)
- 3-session track “Bayesian semi- and non-parametric modelling” (joint with R. Argiento (Un. of Torino) and Li Ma (Duke Un.)), *CMStatistics (ERCIM) 2017*, London, UK (16-18 Dec 2017)
- “Bayesian nonparametrics”, *First Italian Meeting on Probability and Mathematical Statistics*, Torino, Italy (19-22 June 2017)
- 3-session track “Bayesian semi- and non-parametric modelling” (joint with A. Lijoi (Un. of Pavia) and Li Ma (Duke Un.)), *CMStatistics (ERCIM) 2016*, Sevilla, Spain (9-11 Dec 2016)
- 3-session track “Bayesian semi- and non-parametric modelling” (joint with A. Lijoi (Un. of Pavia) and Li Ma (Duke Un.)), *CMStatistics (ERCIM) 2015*, London, UK (12-14 Dec 2015)
- 3-session track “Bayesian semi- and non-parametric modelling” (joint with A. Lijoi (Un. of Pavia) and Li Ma (Duke Un.)), *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)

*Invited talks*

- Models and Inference in Population Genetics IV: Fragmentation-coalescence and related models, Un. of Warwick, UK (Apr 2024)
- IMS International Conference on Statistics and Data Science, Lisbon, Portugal (Dec 2023)
- Approximation Methods in Bayesian Analysis, CIRM Luminy, France (June 2023)
- 15<sup>th</sup> ISBA World Meeting, Kunming, China (June 2020 postponed to 2021)
- 39<sup>th</sup> International Symposium on Forecasting, Thessaloniki, Greece (June 2019)
- Population Dynamics And Statistical Physics In Synergy II, Pisa, Italy (Apr 2019)
- CMStatistics 2018, Pisa, Italy (Dec 2018)
- 14<sup>th</sup> ISBA World Meeting, Edinburgh, UK (June 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 (June 2017)
- 1<sup>st</sup> Italian Meeting on Probability and Mathematical Statistics, Torino, Italy (June 2017)
- Advances in Bayesian nonparametric statistics: A gathering with Stephen Walker, Mexico City (Nov 2014)
- 37<sup>th</sup> Conference on Stochastic Processes and their Applications, Buenos Aires, Argentina (July 2014)
- 12<sup>th</sup> ISBA World Meeting, Cancún, Mexico (July 2014)
- 7<sup>th</sup> International Workshop on Applied Probability, Antalya, Turkey (June 2014)
- Workshop on Random Measures and Measure-Valued Processes, Banff International Research Station, Canada (Sept 2013)
- 59<sup>th</sup> World Statistics Congress, Hong Kong, China (Aug 2013)
- 36<sup>th</sup> Conference on Stochastic Processes and their Applications, Boulder, CO, USA (July 2013)
- ISBA Regional Meeting & International Workshop/Conference on Bayesian Theory and Applications, Varanasi, India (Jan 2013)
- 5<sup>th</sup> ERCIM International Conference on Computing and Statistics, Oviedo, Spain (Dec 2012)
- The impact of statistical thinking in economics and life sciences, Milan, Italy (Sept 2012)
- 7<sup>th</sup> Conference on Statistical Computation and Complex Systems, Padova, Italy (Sept 2011)
- 8<sup>th</sup> Workshop on Bayesian Nonparametrics, Veracruz, Mexico (June 2011)
- 35<sup>th</sup> Conference on Stochastic Processes and their Applications, Oaxaca, México (June 2011)
- 3<sup>rd</sup> ERCIM International Conference on Computing and Statistics, London, UK (Dec 2010)
- Joint Statistical Meetings (discussant), Vancouver, Canada (Aug 2010)
- 5<sup>th</sup> International Workshop on Applied Probability, Colmenarejo, Spain (July 2010)

- 6<sup>th</sup> Conference on Statistical Computation and Complex Systems (discussant), Milan, Italy (Sept 2009)
- 6<sup>th</sup> Young European Probabilists Workshop, Eindhoven, Netherlands (Mar 2009)
- 15<sup>th</sup> European Young Statisticians Meeting, Castro Urdiales, Spain (Sept 2007)
- Construction and properties of Bayesian nonparametric regression models, Cambridge, UK (Aug 2007)

#### Contributed talks and posters

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

## Seminars and visits

#### Invited seminars

- University of Bristol (April 21st, 2023)
- ISBA-BNP webinar (April 5th, 2023)
- 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 July-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 Sept - 3 Nov 2012)
- Dept. of Economics, Pompeu Fabra Un., Spain (5-10 July 2012)
- Visiting fellow, Collegio Carlo Alberto (15 Sept - 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-June 2007)
- Visiting PhD student, Institute of Mathematics, Statistics and Actuarial Science, Un. of Kent, UK (Sept 2005 - June 2006)

## Supervisions

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### Postdocs

- Jaromir Sant (appointed, to be started in Sep 2024).
- Augusto Fasano (Sep 2020 - Aug 2021). Nonparametric filtering and dynamic estimation.
- Guillaume Kon Kam King (Mar 2016 - Dec 2019). Nonparametric functional forecasting. Parametric nonlinear filtering. Next position: INRAE, France.

### PhD students

- Marco Dalla Pria (co-supervised with Dario Spanò, University of Warwick), started 2022.
- Ylenia Buttiglierio (co-supervised with Filippo Ascolani, Duke University), started 2023.

## Selected M.Sc. students

(below, “M.Sc. supervision”: Individual mentoring and thesis supervision at the [M.Sc. in Stochastics and Data Science](#), University of Torino; “Senior Allievi Program mentoring”: Mentoring at the [Allievi Honors Program](#), Collegio Carlo Alberto)

- Luigi Malgieri, M.Sc. supervision and Senior Allievi Program mentoring (2024). Next position: PhD student in Statistics, Duke University, USA.
- Martina Scauda, Senior Allievi Program mentoring (2023). Next position: PhD student in Statistics, Cambridge University, UK.
- Paolo Borello, Senior Allievi Program mentoring (2023). Next position: PhD student in Statistics, University of Michigan, USA.
- Filippo Fiocchi, Senior Allievi Program mentoring (2023). Next position: PhD student in Statistics, Cornell University, USA.
- Sebastiano Bianchi, M.Sc. supervision (2023). Next position: PhD student in Statistics and Computer Science, Bocconi University, Italy.
- Stefano Damato, M.Sc. supervision (2023). Next position: PhD student in Statistics and Machine Learning, University of Italian Switzerland.
- Samuele Tatullo, Senior Allievi Program mentoring (2023). Next position: PhD in Complex Systems and Networks, IMT Lucca, Italy.
- Chiara Boetti, M.Sc. supervision (2022). Next position: PhD student in Statistical Applied Mathematics, University of Bath, UK.
- Rebecca Farina, Senior Allievi Program mentoring (2022). Next position: PhD student in Statistics and Data Science, Carnegie Mellon University, USA.
- Lorenzo Modotti, Senior Allievi Program mentoring (2022). Next position: PhD student in Decision, Risk and Operations, Columbia University, USA.
- George Kanchaveli, Senior Allievi Program mentoring (2022). Next position: PhD student in Statistics and Computer Science, Bocconi University, Italy.
- Chiara Ongari, M.Sc. supervision (2022). Next position: Research Analyst, General Directorate of Macroeconomic Policy and Financial Stability, European Central Bank.
- Alessio Chiaramoni, Senior Allievi Mentoring (2022). Next position: DG-Statistics, European Central Bank.
- Alessandro Chiusolo, Senior Allievi Program mentoring (2021). Next position: PhD student in Operations Research & Financial Engineering, Princeton University, USA.
- Ettore Fincato, M.Sc. supervision (2021). Next position: PhD student in Computational Statistics and Data Science, University of Bristol, UK.
- Andrea Pandolfi, M.Sc. supervision and Senior Allievi Program mentoring (2021). Next position: PhD student in Statistics & Computer Science, Bocconi University.
- Alberto Gennaro, Senior Allievi Program mentoring (2020). Next position: PhD student in

Industrial Engineering & Operations Research, University of California at Berkeley.

- Adele Ravagnani, Senior Allievi Program mentoring (2020). Next position: PhD Student in Computational Methods and Mathematical Models for Sciences and Finance, Scuola Normale Superiore, Italy.
- Patric Dolmeta, Senior Allievi Program mentoring (2020). Next position: PhD student in Statistics & Computer Science, Bocconi University, Italy.
- Luca Benetti, Senior Allievi Program mentoring (2020). Next position: PhD student in Statistics & Computer Science, Bocconi University, Italy.
- Filippo Ascolani, M.Sc. supervision and Senior Allievi Program mentoring (2019). **Honorable mention** for the best 2019 M.Sc. thesis in Mathematical Statistics, awarded by the Italian Statistical Society. Next position: PhD student in Statistics, Bocconi University.
- Gabriele Lubatti, Senior Allievi Program mentoring (2019). Next position: PhD student, Helmholtz Zentrum München, Germany.
- Ayoub Amil, M.Sc. supervision and Senior Allievi Program mentoring(2018). Next position: PhD student in Decision Sciences, Duke University, USA.
- Alberto Cappello, Senior Allievi Program mentoring (2018). Next position: PhD student in Economics, Boston College, USA.
- Matteo Giordano, M.Sc. supervision and Senior Allievi Program mentoring (2017). Next position: PhD student in Mathematical Statistics, Un. of Cambridge, UK.
- Riccardo Fogliato, M.Sc. supervision and Senior Allievi Program mentoring (2017). Next position: PhD student in Statistics, Carnegie Mellon Un., USA.
- Federico Ferrari, Senior Allievi Program mentoring (2017). Next position: PhD student in Statistics, Duke University, USA.
- Francesca Panero, Senior Allievi Program mentoring (2017). Next position: PhD student in Statistics, Oxford-Warwick Statistics Programme (UK).
- Lorenzo Rimella, Senior Allievi Program mentoring (2017). Next position: PhD student in Statistics, Bristol University, UK.
- Matteo Sordello, M.Sc. supervision and Senior Allievi Program mentoring, Un. of Torino (2015). Next position: PhD student in Statistics, Wharton School, Un. of Pennsylvania, USA.
- Gianluca Detommaso, M.Sc. supervision and Senior Allievi Program mentoring, Un. of Torino (2015). Next position: PhD student in Statistical Applied Mathematics, Un. of Bath, UK.
- Vito Musci, Senior Allievi Program mentoring (2014). Next position: MBA Fellow at Collège des Ingénieurs, Paris, France.

# Publications

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## Articles in refereed journals

- 1) KON KAM KING, G., PANDOLFI, A., PIRETTO, M. and RUGGIERO, M. (2024)  
Approximate filtering via discrete dual processes  
*Stochastic processes and their applications* **168**, 104268.
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