## CATIA SCRICCIOLO CV

## **Contact Information**

| UNIVERSITY OF VERONA    | <b>PHONE:</b> | +39(0)45802.8341                                  |
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## Academic Appointments

| 2015–present | ASSOCIATE PROFESSOR OF STATISTICS, Dept. of Economics, University of Verona, Italy            |
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| 2007–2015    | ASSISTANT PROFESSOR OF STATISTICS, Dept. of Decision Sciences, Bocconi University, Milan,     |
|              | Italy   |
| 2004 - 2007  | RESEARCHER WITH GRANT IN STATISTICS, Institute of Quantitative Methods, Bocconi               |
|              | University, Milan, Italy  |
| 2002 - 2004  | POST DOCTORAL FELLOW IN STATISTICS, Dept. of Statistical Sciences, University of Padua, Italy |

# Qualifications

| MAR 2017 | ITALIAN NATIONAL QUALIFICATION FOR FULL PROFESSOR IN STATISTICS, "13/D1 STATISTICA", VALIDITY 31/03/2017 – 31/03/2023   |
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| FEB 2015 | FRENCH NATIONAL "QUALIFICATION AUX FONCTIONS DE MAÎTRE DE CONFÉRENCES, SECTION 26 –<br>Mathématiques appliquées et applications des mathématiques", validity until<br>31/12/2019  |
| OCT 2014 | WINNER OF AN ITALIAN ASSISTANT PROFESSORSHIP PUBLIC COMPETITION FOR 1 POSITION IN STATISTICS, "13/D1 STATISTICA, SSD SECS-S/01 STATISTICA", Department of Economics and Statistical Sciences, University of Salerno, Italy. |
| Feb 2014 | ITALIAN NATIONAL QUALIFICATION FOR ASSOCIATE PROFESSOR IN STATISTICS, "13/D1 STATISTICA", VALIDITY 10/02/2014 – 10/02/2020  |

### Education

| PHD IN STATISTICS (DOTTORATO DI RICERCA IN STATISTICA), Department of Statistical  |
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| Sciences, University of Padua, Italy.  |
| <ul> <li>PhD Thesis title (written in English): Consistency and rate of convergence of a sequence of<br/>posterior distributions in non-parametric problems</li> </ul>   |
| <ul> <li>Advisors: Prof. A. Brogini, Department of Statistical Sciences, University of Padua, Italy, and<br/>Prof. L. Wasserman, Department of Statistics, Carnegie Mellon University, Pittsburgh, PA,<br/>USA</li> </ul>  |
| <ul> <li>DEGREE IN STATISTICS (LAUREA IN STATISTICA), Faculty of Statistical Sciences, University of Rome "La Sapienza", Rome, Italy. 110/110 cum laude.</li> <li>Thesis title (written in Italian): Stima parametrica mediante regioni in ambito bayesiano Advisor: Prof. L. Piccinato. Part of the thesis was written under the supervision of Prof. E. Moreno while visiting the Department of Statistics and Operations Research, University of Granada, Granada, Spain</li> </ul> |
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#### **Research Interests**

Nonparametric curve estimation Mixture models Large sample theory Empirical Bayes procedures Bayesian adaptation Bayesian inverse problems Frequentist coverage of nonparametric credibility regions

#### Articles in Refereed Journals

- 1. Scricciolo, C. (2017+). Bayes and maximum likelihood for L<sup>1</sup>–Wasserstein deconvolution of Laplace mixtures. To appear in *Statistical Methods & Applications*.
- Donnet, S., Rivoirard, V., Rousseau, J., Scricciolo, C. (2018). Posterior concentration rates for empirical Bayes procedures with applications to Dirichlet process mixtures. *Bernoulli*, 24(1), 231–256. <u>http://projecteuclid.org/euclid.bj/1501142441</u>

Donnet, S., Rivoirard, V., Rousseau, J., Scricciolo, C. (2018). Posterior concentration rates for empirical Bayes procedures with applications to Dirichlet process mixtures. *Supplementary material*.

- Donnet, S., Rivoirard, V., Rousseau, J., Scricciolo, C. (2017). Posterior concentration rates for counting processes with Aalen multiplicative intensities. *Bayesian Analysis*, 12(1), 53–87. doi:10.1214/15-BA986. <u>http://projecteuclid.org/euclid.ba/1451333725</u>
- Scricciolo, C. (2015). Empirical Bayes conditional density estimation. STATISTICA, LXXV(1), 37–55. <u>http://rivista-statistica.unibo.it/article/view/5822/0</u>
- 5. Scricciolo, C. (2015). Bayesian adaptation. *Journal of Statistical Planning and Inference*, 166, 87–101. http://authors.elsevier.com/a/1RcN11M25x-3Ky
- Petrone, S., Rizzelli, S., Rousseau, J., Scricciolo, C. (2014). Empirical Bayes methods in classical and Bayesian inference. *METRON*, 72(2), 201–215. <u>http://link.springer.com/article/10.1007/s40300-014-0044-1</u>
- Scricciolo, C. (2014). Adaptive Bayesian density estimation in L<sup>p</sup>-metrics with Pitman-Yor or normalized inverse-Gaussian process kernel mixtures. *Bayesian Analysis*, 9(2), 475–520. <u>http://projecteuclid.org/download/pdfview\_1/euclid.ba/1401148317</u>
- Petrone, S., Rousseau, J., Scricciolo, C. (2014). Bayes and empirical Bayes: do they merge? Biometrika, 101(2), 285–302. Supplementary material for "Bayes and empirical Bayes: do they merge?" Biometrika, 1–8. http://biomet.oxfordjournals.org/content/early/2014/04/09/biomet.ast067.abstract
- Scricciolo, C. (2011). Posterior rates of convergence for Dirichlet mixtures of exponential power densities. *Electronic Journal of Statistics*, 5, 270–308.

https://projecteuclid.org/download/pdfview 1/euclid.ejs/1303996031

- Scricciolo, C. (2008). A note on Bayesian nonparametric regression function estimation. *Statistical Methods & Applications*, 17(3), 321–334. <u>http://link.springer.com/article/10.1007%2Fs10260-007-0064-6</u>
- 11. Scricciolo, C. (2007). On rates of convergence for Bayesian density estimation. *Scandinavian Journal of Statistics*, 34(3), 626–642. <u>http://onlinelibrary.wiley.com/doi/10.1111/j.1467-9469.2006.00540.x/abstract</u>
- Scricciolo, C. (2006). Convergence rates for Bayesian density estimation of infinite-dimensional exponential families. *The Annals of Statistics*, 34(6), 2897–2920. https://projecteuclid.org/download/pdfview 1/euclid.aos/1179935069
- **13.** Scricciolo, C. (1999). Probability matching priors: a review. *Journal of the Italian Statistical Society*, **8**(1), 83–100. <u>http://link.springer.com/article/10.1007%2FBF03178943</u>

#### Academic and Professional Activities

#### > EDITORIAL ACTIVITY

<u>Associate Editor</u> for *Statistics and Probability Letters* (since 01.11. 2014) <u>Associate Editor</u> for *Sankhya Series A*, *Math. Stat. and Prob.* (01.01.2016–31.12.2018, standard 3 year term) <u>http://sankhya.isical.ac.in/index.html</u>

#### > **Refereeing Activity**

ESAIM Probability & Statistics; The Annals of Statistics; Bernoulli; Electronic Journal of Statistics; Journal of Statistical Planning and Inference; Test; Annales de l'Institut Henri Poincaré; Annales de l'I.S.U.P.; STATISTICA

#### ➤ COMMITTEE MEMBER

- 2015 (Bayesian Nonparametrics) BNP Section: Nominating Committee Member
- 2015, 2011 ISBA Savage Award Committee Member for the best doctoral dissertations in Bayesian Econometrics and Statistics (international committee to evaluate PhD theses in Bayesian statistics submitted from anywhere in the world)

> DEPARTMENTAL SERVICE ACTIVITIES AND PARTICIPATION IN COLLEGIATE BODIES

- Component of the "Commissione Paritetica del Dipartimento di Scienze Economiche", University of Verona (2016–present)
- Responsible for the DEC Working Paper Series, Bocconi University, Milan, Italy (2009)
- Member of the Faculty Council as DEC Assistant Professor Representative, Bocconi University, Milan, Italy (2007–2011)
- Member of the PhD Board of the Program in Statistics, Bocconi University, Milan, Italy (2014–15)

#### Society Memberships

- International Society for Bayesian Analysis (ISBA)
- Società Italiana di Statistica (SIS) since 2004