## MATTEO RUGGIERO

### Curriculum Vitae

December, 2025

Office A4-163
Stern School of Business
New York University Abu Dhabi
Saadiyat Island, Abu Dhabi, UAE
mr7690@nyu.edu
www.mruggiero.com

## Index

Academic appointments and education	2
Education-related activities	3
Direction of educational programs	3
Funding for educational programs	3
Teaching	3
Other local duties	5
Research-related activities	6
Roles in scientific societies	6
Editorial activity	6
Doctoral and prize committees	6
Direction of research groups	7
Participation to research groups	7
Conferences and meetings	8
Seminars and visits	11
Supervisions	12
Postdocs	12
PhD students	12
Selected MSc students	12
Publications	15

# Academic appointments and education

## Current positions

Professor of Technology, Operations and Statistics, Stern NYU Abu Dhabi (from Sep 2025)

Professor of Statistics, University of Torino (from 2020; currently on leave)

Fellow, Collegio Carlo Alberto (from 2021)

Scientific Director, "de Castro" Statistics Initiative (from 2017)

### Past positions

### **Employment**

Visiting Professor of Technology, Operations and Statistics, Stern NYU Abu Dhabi (Jan-Aug 2025)

Associate Professor of Statistics, University of Torino (2016-2020)

Assistant Professor of Statistics, University of Torino (2011-2016)

Assistant Professor of Statistics, University of Pavia (2008-2011)

Postdoctoral Fellow, University of Torino (2007-2008)

#### Other roles

Research Affiliate, Collegio Carlo Alberto (2012-2021)

Research Affiliate, "de Castro" Statistics Initiative, Collegio Carlo Alberto (2010-2017)

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

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

### Education

PhD in Statistics, Bocconi University (2007)

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

## Education-related activities

## Direction of educational programs

- 2016-2024 Coordinator for Maths/Stats, Allievi Honors Program, Collegio Carlo Alberto
- 2021-2024 Coordinator, MSc in Stochastics and Data Science, University of Torino
- 2015-2021 Deputy Coordinator, MSc in Stochastics and Data Science, University of Torino

## Funding for educational programs

- 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 MSc 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 MSc in Stochastics and Data Science, funded by CRT Foundation.

### Teaching

(Flags: English ≱ /Italian ■ teaching language)

- Analytics and Machine Learning for Managers, MBA at Stern NYU Abu Dhabi (2025)
- Regression and Multivariate Data Analysis, MBA at Stern NYU Abu Dhabi (2025)
- Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2024/25)
- \*\*Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2023/24)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2023/24)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2023/24)
- Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2022/23)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2022/23)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2022/23)
- Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2021/22)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2021/22)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2021/22)
- \*\*Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2020/21)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2020/21)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2020/21)
- Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2019/20)

- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2019/20)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2019/20)
- \*\* Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2018/19)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2018/19)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2018/19)
- \*\* Bayesian statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2017/18)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2017/18)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2017/18)
- \*\*Bayesian nonparametric statistics, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2016/17)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2016/17)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2016/17)
- Stochastic modelling for statistical applications, MSc in Stochastics and Data Science, Un. of Torino (a.y. 2015/16)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2015/16)
- Statistics, BSc in Economics, Un. of Torino (a.y. 2014/15)
- Statistics, BSc in Banking, Stock Exchange and Insurance, Un. of Torino (a.y. 2013/14)
- Statistics, BSc in Banking, Stock Exchange and Insurance, Un. of Torino (a.y. 2012/13)
- Measure Theory, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2012/13)
- Statistics, BSc in Banking, Stock Exchange and Insurance (a.y. 2011/12)
- \*\* Measure Theory, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2011/12)
- Statistical Inference, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2010/11)
- \*\* Measure Theory, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2010/11)
- Stochastic processes, M.Sc. in Banking and Finance, Un. of Pavia (a.y. 2010/11)
- Data analysis, BSc in Economics, Un. of Pavia (a.y. 2010/11)
- Statistical Inference, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2009/10)
- Measure Theory, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2009/10)
- I Stochastic processes, M.Sc. in Banking and Finance, Un. of Pavia (a.y. 2009/10)
- Data analysis, BSc in Economics, Un. of Pavia (a.y. 2009/10)
- Statistical Inference, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2008/09)

- \*\* Measure Theory, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2008/09)
- Data analysis, BSc in Economics, Un. of Pavia (a.y. 2008/09)
- Statistical Inference, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2007/08)
- \*\* Measure Theory, PhD in Theoretical Economics, Finance and Statistics, Un. of Torino, and Allievi Honors Program, Collegio Carlo Alberto (a.y. 2007/08)

### Other local duties

Nov 2025-	Member, Faculty Council Steering Committee, NYU Abu Dhabi
Nov 2025-	Faculty Coordinator for Technology, Specification Process Automation, Stern
	at NYU Abu Dhabi
Sep 2025-	Member, Steering Committee, Center for Research Computing, NYU Abu Dhabi
Ott 2025	Member, Hiring Committee, Sorbonne University Abu Dhabi
Gen 2023-Oct 2024	Member, Committee for Appointments Criteria, ESOMAS Dept., Un. of Torino
Oct 2021-Sep 2024	Member, Teaching Committee, ESOMAS Dept., Un. of Torino
Oct 2018-Sep 2024	Member, Executive Board, ESOMAS Dept., Un. of Torino
Dec 2020-Nov 2023	Chair, Library Board, School of Management and Economics, Un. of Torino
2019	Member, Teaching Assistants Selection Committee, ESOMAS Dept., Un. of
	Torino
Oct 2015-Sep 2018	Member, Research Committee, ESOMAS Department, Un. of Torino
Sep 2010-Sep 2017	Coordinator, Statistics Seminar Series, Collegio Carlo Alberto
Oct 2016	Member, Visiting Scientists Committee, ESOMAS Department, Un. of Torino
Sep 2015	Member, Foreign Students Scholarships Committee, Un. of Torino
Nov 2013-Sep 2015	Member, Executive Board, School of Management and Economics, Un. of Torino
Feb 2012-Sep 2015	Member, Executive Board, ESOMAS Department, Un. of Torino
Sep 2012	Member, Committee for the Dept. Bylaw, ESOMAS Department, Un. of Torino
Apr 2010-Mar 2011	Department website developer and administrator, Dept. of Economics and
	Quantitative Methods, Un. of Pavia
${\rm Mar~2008\text{-}Mar~2011}$	${\bf Coordinator, Statistics  seminars,  Dept.  of  Economics  and  Quantitative  Methods,}$
	Un. of Pavia
Mar~2008-Sep~2008	Internships Committee Member, Faculty of Economics, Un. of Pavia

## Research-related activities

### Roles in scientific societies

2023 - 2025	Elected Member, 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

## Editorial activity

- Associate Editor: Bayesian Analysis (2025-2027)
- Referee for: Advances in Applied Mathematics, AISTATS, Annals of Applied Statistics, Annals of Statistics, Applied Mathematics E-Notes, Applied Stochastic Models in Business and Industry, Bayesian Analysis, Bernoulli, Biometrika, CLAPEM Birkhäuser Volume, Communications in Statistics, Computational Statistics and Data Analysis, Decisions in Economics and Finance, Dependence Modeling, Discrete and Continuous Dynamical Systems Series S, 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).

## Doctoral and prize committees

- External Examiner, DPhil in Statistics, Un. of Warwick, UK (2024)
- 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, 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.
- 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.
- 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.

### 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, 3<sup>rd</sup> Carlo Alberto Stochastics Workshop, Moncalieri (10-11 Jan 2014)
- Organizing Committee, 2<sup>nd</sup> Carlo Alberto Stochastics Workshop, Moncalieri (23 Mar 2012)
- $\bullet$  Organizing Committee,  $1^{st}$  Carlo Alberto Stochastics Workshop, Moncalieri (10 June 2010)
- Local Organizing Committee, 7<sup>th</sup> 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 (Sep 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

- Abu Dhabi Stochastics Days, Abu Dhabi, UAE (Dec 2026)
- 14th International Conference on Bayesian Nonparametrics, Los Angeles (June 2025)
- 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)
- 1st 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 (Sep 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 (Sep 2012)
- 7<sup>th</sup> Conference on Statistical Computation and Complex Systems, Padova, Italy (Sep 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 (Sep 2009)
- 6<sup>th</sup> Young European Probabilists Workshop, Eindhoven, Netherlands (Mar 2009)
- 15<sup>th</sup> 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

- The Mathematics of Subjective Probability, Milan, Italy (Sep 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 (Sep 2011)
- 7<sup>th</sup> Workshop on Bayesian Inference in Stochastic Processes, Getafe, Spain (Sep 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 Sep - 3 Nov 2012)
- Dept. of Economics, Pompeu Fabra Un., Spain (5-10 July 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-June 2007)
- Visiting PhD student, Institute of Mathematics, Statistics and Actuarial Science, Un. of Kent, UK (Sep 2005 - June 2006)

## **Supervisions**

### **Postdocs**

- Jaromir Sant (Sep 2024 ).
- Augusto Fasano (Sep 2020 Aug 2021). Nonparametric filtering and dynamic estimation. Next position: European Commission Joint Research Centre, Italy.
- Guillaume Kon Kam King (Mar 2016 Dec 2019). Nonparametric functional forecasting. Parametric nonlinear filtering. Next position: INRAE, France.

### PhD students

- Francesco Furlan, started 2024 (co-supervised with Giovanni Rebaudo, University of Torino)
- Kirill Sedov, started 2024
- Ylenia Buttigliero, started 2023 (co-supervised with Filippo Ascolani, Duke University)
- Marco Dalla Pria, started 2022 (co-supervised with Dario Spanò, University of Warwick)

## Selected MSc and undergraduate students

("MSc supervision": Individual mentoring and thesis supervision at the MSc in Stochastics and Data Science, University of Torino;

"Junior/Senior Allievi Program mentoring": Mentoring at the Allievi Honors Program, Collegio Carlo Alberto)

- Eleonora Basilico, MSc supervision (2025). Next position: trainee in Statistics and Data Science, European Central Bank, Frankfurt, Germany.
- Luca Griso, MSc supervision (2025). Next position: PhD student in Statistics and Computer Science, Bocconi University, Italy.

- Francesco Furlan, MSc supervision (2025). Next position: PhD student in Modeling and Data Science, Un. of Torino, Italy.
- Jacopo Tarantino, Senior Allievi Program mentoring and MSc supervision (2025). Next position: PhD student in Statistics, University of Warwick, UK.
- Stefano Sperti, Senior Allievi Program mentoring (2025). Next position: Pre-doc in Economics, University of Chicago, USA.
- Luigi Malgieri, MSc supervision and Senior Allievi Program mentoring (2024). Next position: PhD student in Statistics, Duke University, USA.
- Lucia Pezzetti, Senior Allievi Program mentoring (2024). Next position: PhD student in Information Technology & Electrical Engineering, ETH, CH.
- Francesco Caporali, Senior Allievi Program mentoring (2024). Next position: PhD student in Operations Research and Financial Engineering, Princeton University, USA.
- Salvatore Ciano, MSc supervision (2024). Next position: PhD student in Statistics, University of Warwick, UK.
- Luca Frattegiani, MSc supervision (2024). Next position: PhD student in Theoretical and Scientific Data Science, International School for Advanced Studies (SISSA), Italy.
- Amandeep Singh, MSc supervision (2024). Next position: PhD student in Statistical Science, George Mason University (USA).
- Francesco Guadagnuolo, Junior Allievi Program mentoring (2024). Next position: MSc student in Applied Mathematics, EPFL Lausanne, Switzerland.
- 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, MSc supervision (2023). Next position: PhD student in Statistics and Computer Science, Bocconi University, Italy.
- Stefano Damato, MSc 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.
- Giovanni Giorgis, Junior Allievi Program mentoring (2023). Next position: MSc student in Mathematics, ETH Zurich, Switzerland.
- Chiara Boetti, MSc 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, MSc supervision (2022). Next position: Research Analyst, General Directorate of Macroprudential Policy and Financial Stability, European Central Bank, Frankfurt, Germany.
- Alessio Chiaramoni, Senior Allievi Mentoring (2022). Next position: DG-Statistics, European Central Bank, Frankfurt, Germany.
- Alessandro Chiusolo, Senior Allievi Program mentoring (2021). Next position: PhD student in Operations Research & Financial Engineering, Princeton University, USA.
- Ettore Fincato, MSc supervision (2021). Next position: PhD student in Computational Statistics and Data Science, University of Bristol, UK.
- Andrea Pandolfi, MSc 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, MSc supervision and Senior Allievi Program mentoring (2019). **Honorable mention** for the best 2019 MSc 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, MSc 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, MSc supervision and Senior Allievi Program mentoring (2017). Next position: PhD student in Mathematical Statistics, Un. of Cambridge, UK.
- Riccardo Fogliato, MSc 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, MSc supervision and Senior Allievi Program mentoring, Un. of Torino (2015). Next position: PhD student in Statistics, Wharton School, Un. of Pennsylvania, USA.
- Gianluca Detommaso, MSc 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**

### Articles in refereed journals

- Griffiths, R.C., Ruggiero, M., Spanò, D. and Zhou, Y. (2024) Dual process in the two-parameter Poisson-Dirichlet diffusion Stochastic processes and their applications 179, 104500.
- 2) Boetti, C. and Ruggiero, M. (2024) Filtering coupled Wright-Fisher diffusions Journal of Mathematical Biology 89, 64.
- 3) ASCOLANI, F., DAMATO, S. and RUGGIERO, M. (2024)
  An R package for nonparametric inference on dynamic populations with infinitely many types

  Journal of Computational Biology 31, 1305–1311.
- 4) 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.
- ASCOLANI, F., LIJOI, A. and RUGGIERO, M. (2023)
   Smoothing distributions for conditional Fleming-Viot and Dawson-Watanabe diffusions Bernoulli 29, 1410-1434.
- 6) ASCOLANI, F., LIJOI, A. and RUGGIERO, M. (2021) Predictive inference with Fleming-Viot-driven dependent Dirichlet processes *Bayesian Analysis* **16**, 371-395.
- 7) Kon Kam King, G., Papaspiliopoulos, O. and Ruggiero, M. (2021) Exact inference for a class of hidden Markov models on general state spaces *Electronic Journal of Statistics* **15**, 2832–2875.

- 8) GIORDANO, M., DE BLASI, P. and RUGGIERO, M. (2020) A reversible allelic partition process and Pitman sampling formula ALEA - Latin American Journal of Probability and Mathematical Statistics 17, 375–288.
- 9) Kon Kam King, G., Canale, A. and Ruggiero, M. (2019) Bayesian functional forecasting with locally-autoregressive dependent processes Bayesian Analysis 14, 1121-1141.
- 10) Argiento, R. and Ruggiero, M. (2018)
  Computational challenges and temporal dependence in Bayesian nonparametric models
  Statistical Methods & Applications 27, 231-238.
- 11) 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.
- 12) 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.
- 13) Papaspiliopoulos, O., Ruggiero, M. and Spanò, D. (2016) Conjugacy properties of time-evolving Dirichlet and gamma random measures *Electronic Journal of Statistics* **10**, 3452–3489.
- 14) Canale, A. and Ruggiero, M. (2016)
  Bayesian nonparametric forecasting of monotonic functional time series.

  Electronic Journal of Statistics 10, 3265–3286.
- 15) Mena, R.H. and Ruggiero, M. (2016) Dynamic density estimation with diffusive Dirichlet mixtures Bernoulli 22, 901–926.
- 16) 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.
- 17) 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.
- 18) Papaspiliopoulos, O. and Ruggiero, M. (2014) Optimal filtering and the dual process *Bernoulli* **20**, 1999-2019.
- 19) Ruggiero, M. (2014) Species dynamics in the two-parameter Poisson-Dirichlet diffusion model Journal of Applied Probability 51, 174–190.
- 20) 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.
- 21) PRÜNSTER, I. and RUGGIERO, M. (2013)
  A Bayesian nonparametric approach to modeling market share dynamics
  Bernoulli 19, 64–92.
- 22) 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.
- 23) 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.
- 24) 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.
- 25) 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.
- 26) 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

- 27) Dalla Pria, M., Ruggiero, M. and Spanò, D. (2025) A Metropolis-Hastings algorithm for sampling coagulated partitions New Trends in Bayesian Statistics. Proceedings of BAYSM 2023
- 28) Mena, R.H., Ruggiero, M. and Singh, A. (2025) Bayesian nonparametric estimation of time-varying macroeconomic tail risk New Trends in Bayesian Statistics. Proceedings of BAYSM 2023
- 29) SANT, J., FRATTEGIANI, LUCA and RUGGIERO, M.. (2025)
  Likelihood-free inference for direct observations of a scalar stationary Wright-Fisher diffusion
  Statistics for Innovation IV. SIS 2025, Short Papers. Springer
- 30) ASCOLANI, F., BUTTIGLIERO, Y.F. and RUGGIERO, M.. (2025) Wright–Fisher smoothing vs Wright–Fisher diffusion bridges in uncertainty quantification Statistics for Innovation II. SIS 2025, Short Papers. Springer
- 31) Dalla Pria, M., Ruggiero, M. and Spanò, D. (2024) Exact sampling of two coagulated partitions Methodological and Applied Statistics and Demography. SIS 2024, Short Papers. Springer
- 32) ASCOLANI, F., BUTTIGLIERO, Y. and RUGGIERO, M. (2024)

- Non-informative priors in Wright-Fisher smoothing Methodological and Applied Statistics and Demography. SIS 2024, Short Papers. Springer
- 33) ASCOLANI, F., DAMATO, S. and RUGGIERO, M. (2024)
  Uncertainty reduction in a class of dependent Dirichlet processes

  Methodological and Applied Statistics and Demography. SIS 2024, Short Papers. Springer
- 34) ASCOLANI, F., LIJOI, A., PRUENSTER, I. and RUGGIERO, M. (2021)
  A framework for filtering in hidden Markov models with normalized random measures
  Proceedings of the 50th Meeting of the Italian Statistical Society
- 35) Kon Kam King, G., Papaspiliopoulos, O. and Ruggiero, M. (2018) Bayesian inference for hidden Markov models using duality and approximate filtering distributions
- 36) 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
- 37) Camerlenghi, F., Pruenster, I. and Ruggiero, M. (2016)
  On time-dependent Gibbs-type random probability measures

  JSM Proceedings, Section on Nonparametric Statistics. American Statistical Association
- 38) Gutierrez, L., Mena, R.H., and Ruggiero, M. (2016) On GEM diffusive mixtures JSM Proceedings, Section on Nonparametric Statistics. American Statistical Association
- 39) 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

Proceedings of the 49th Meeting of the Italian Statistical Society

- 40) Papaspiliopoulos, O., Ruggiero, M. and Spanò, D. (2014) Bayesian inference for dynamically evolving distributions.

  Proceedings of the 47th Meeting of the Italian Statistical Society
- 41) 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
- 42) Ruggiero, M. (2011)
  On a prediction problem for an infinite dimensional hidden Markov model.

  Proceedings of the S.Co. 2011 Conference
- 43) Ruggiero, M. (2007)

  Bayesian nonparametric construction of Fleming-Viot models in population genetics.

  Proceedings of the 15th European Young Statisticians Meeting