02/07/2014

Stanza 39, Dipartimento di Scienze Statistiche Sapienza - Università di Roma P.le Aldo Moro 5, 00185, Roma - Italy

Bruno Toaldo

Scientific Curriculum Vitae

Current Position

1st December Research fellow, Department of Statistical Sciences, Sapienza - University of Rome, Italy,

2013 - supervisor: Enzo Orsingher.

present Research branch: MAT/06, Probability and Mathematical Statistics.

Research

Major fields of study

- o Subordinators, Lévy processes, Poisson point processes, counting processes
- o Abstract Cauchy problems, semigroups theory, Bochner subordination, time-changed semigroups
- o Pseudoprocesses and related PDEs of fractional and integer high-order
- o Anomalous diffusions, diffusions on fractals
- o Random motions in hyperbolic spaces

Publications

Published/Accepted

- o B. Toaldo. Convolution-type derivatives, hitting-times of subordinators and time-changed Co-semigroups. Potential Analysis, in press. Online since 3rd July 2014.
- o E. Orsingher & B. Toaldo. Pseudoprocesses related to space-fractional higher-order heat-type equations. Stochastic Analysis and Applications, 32: 619 - 641, 2014.
- o M. D'Ovidio, E. Orsingher & B. Toaldo. Fractional telegraph-type equations and hyperbolic Brownian motion. Statistics and Probability Letters, 89: 131 - 137, 2014.
- o E. Orsingher & B. Toaldo. Shooting randomly against a line in euclidean and non-euclidean spaces. Stochastics, 86(1): 16-45, 2014.

Submitted to international peer-reviewed Journals

- o B. Toaldo. Lévy mixing related to distributed order calculus, subordinators and slow diffusions. Submitted, arXiv:1406.4669
- o E. Orsingher & B. Toaldo. Counting processes with Bernštein intertimes and random jumps. Submitted, arXiv:1312.1498
- o E. Orsingher & B. Toaldo. Even-order pseudoprocesses on a circle and related Poisson kernels. Submitted. arXiv:1212.5786
- o E. Orsingher & B. Toaldo. Space-time fractional equations and the related stable processes at random time. Submitted, arXiv:1207.3284
- o M. D'Ovidio, E. Orsingher & B. Toaldo. Time-changed processes governed by space-time fractional telegraph equations. Submitted, arXiv:1206.2511

Other

o M. D'Ovidio, E. Orsingher & B. Toaldo. Space-fractional operator and higher-order time derivative related to subordinated Bessel processes. Technical Report num 15, Agosto 2011, Department of Statistical Sciences, Sapienza - University of Rome, Italy.



In preparation

- o E. Orsingher, C. Ricciuti & B. Toaldo, Subordinate birth processes.
- o E. Orsingher & B. Toaldo, Fractional equations with elastic barriers.
- o M. D'Ovidio & B. Toaldo, Fractional power operators and their higher-order counterparts related to subordinated euclidean and hyperbolic random distances.

Referee for

- o International Journal of Stochastic Analysis
- o International Journal of Modern Theoretical Physics

Talks & Posters

Talks

- Convolution-type derivatives, subordinators and their hitting-times. International conference on Fractional Differentiation and its applications, University of Catania, 23-25 June 2014.
- Evolution equations and time-changed processes. Riunione Scientifica della Scuola di Dottorato in Scienze Statistiche. Dipartimento di Scienze Statistiche, Sapienza - Università di Roma. September 27, 2013.
- o Fractional order PDEs and processes with randomly varying time. Dipartimento di Scienze di Base e Applicate per l'Ingegneria Sezione Matematica. Sapienza Università di Roma. Rome May 3, 2013.
- o Time-changed processes and fractional PDEs. XXXVII Summer School on Mathematical Physics, Ravello September 17-29, 2012.

Posters

 Shooting randomly against a line in euclidean and non-euclidean spaces. Biocomp 2012 -Mathematical Modeling and Computational Topics in Biosciences. Vietri sul mare - Salerno, June 4-8, 2012.

Summer Schools

- o 43 ème Ecole d'été de Probabilités. Saint-Flour (Cantal), July 7 20, 2013.
- o XXXVII Summer School on Mathematical Physics. Ravello, September 17 29, 2012.

Publications in other fields

 P. Palazzo, C. Balucani, K. Barlinn, G. Tsivgoulis, Y. Zhang, L. Zhao, J. DeWolfe, B. Toaldo,
E. Stamboulis, F. Vernieri, P.M. Rossini, and A.V. Alexandrov, Association of reversed Robin Hood syndrome with risk of stroke recurrence, Neurology, November 30, 2010 75:2003-2008.

Teaching

2013/2014 Assistant for the following courses:

- Stochastic Processes, (MAT/06), Prof. Enzo Orsingher, Department of Statistical Sciences, Sapienza - University of Rome.
- Mathematics I, (MAT/03), Prof. Enrico Casadio Tarabusi, Department of Statistical Sciences, Sapienza - University of Rome.
- Mathematics I, (MAT/03), Prof. Roberto Pignoni, Department of Statistical Sciences, Sapienza - University of Rome.
- Mathematics II, (MAT/05), Prof. Dario Sacchetti, Department of Statistical Sciences, Sapienza - University of Rome.

2012/2013 Assistant for the following courses:

- Mathematics II, (MAT/05), Prof.ssa Silvia Mazzone, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics II, (MAT/05), Prof. Dario Sacchetti, Department of Statistical Sciences, Sapienza University of Rome.



- o Probability I, (MAT/06), Prof. Enzo Orsingher, Facoltà di Ingegneria dell'Informazione, Informatica e Statistica (Corso di Laurea in Ingegneria Elettronica), Sapienza - University of Rome.
- o Mathematics I, (MAT/03), Prof. Enrico Casadio Tarabusi, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics I, (MAT/03), Prof. Roberto Pignoni, Department of Statistical Sciences, Sapienza - University of Rome.

2011/2012 Assistant for the following courses:

- o Mathematics II, (MAT/05), Prof.ssa Silvia Mazzone, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics II, (MAT/05), Prof. Dario Sacchetti, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics I, (MAT/03), Prof. Enrico Casadio Tarabusi, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics I. (MAT/03), Prof. Roberto Pignoni, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics III, (MAT/05), Prof. Attilio Le Donne, Department of Statistical Sciences, Sapienza - University of Rome.
- o Mathematics III, (MAT/05), Prof. Paolo Papi, Department of Statistical Sciences, Sapienza -University of Rome.

Education

November Ph.D. in Methodological Statistics, Department of Statistical Sciences, Sapienza - Uni-2010 - versity of Rome, Italy, Supervisor: Enzo Orsingher.

Research branch: Probability and Mathematical Statistics (MAT/06). Ph.D. Thesis: October 2013 Partial differential equations related to time-changed processes and pseudoprocesses.

October Research project: Extents and determinants of Panel Attrition in the EU-SILC, 2009-April Istituto Nazionale di Statistica (ISTAT), Via Adolfo Ravà, 150, Rome, Italy.

2010 Supervisor: Lucia Coppola (ISTAT).

October 2007 Master's Degree in Statistical, Economic and Actuarial Sciences, Università Cattolica

- March 2010 del Sacro Cuore, Milan, Italy, Grade: 109/110.

Supervisor: Alessandro Rosina (Sez. di Demografia e statistica sociale). Title of Dissertation: Extents and determinants of attrition in the EU-SILC (in italian).

October 2004 Bachelor's Degree in Economic and Social Sciences, Università Commerciale Luigi - October Bocconi, Milan, Italy.

Supervisor: Renata Targetti Lenti. Title of Dissertation: Libertà, democrazia e sviluppo nel pensiero 2007 di Amartya Sen. Published online on: http://www.csspd.it/index.php?method=section&action=zoom&id=969.

Languages

English Level B2

French Level B1

Italian Fluent

Listening, Speaking, Reading and Writing Listening, Speaking, Reading and Writing My native language

Computer skills

OS Linux, Windows.

Scientific R, Axiom, Matlab, Mathematica, SPSS, SAS, GIS.

Office LATEX, Office.

Programming R, SQL, html.

Languages



Enzo Orsingher - enzo.orsingher@uniroma1.it Enrico Casadio Tarabusi - enrico.casadio_tarabusi@mat.uniroma1.it Mirko D'Ovidio - mirko.dovidio@uniroma1.it

