ALLEGATO B
Decreto Rettore Università di Roma "La Sapienza"n. 2659/2018 del 09.11.2018

ALESSANDRO DE GREGORIO

Curriculum Vitae

Place: Roma

Date: 06/12/2018

Part I – General Information

Full Name	Alessandro De Gregorio
E-mail	alessandro.degregorio@uniroma1.it
Spoken Languages	Italian (mother tongue), English (fluent)
National Scientific Qualification	s.c. 01/A3 -s.s.d. MAT/06: from 02/08/2017 to 02/08/2023

Part II – Education

Type	Year	Institution	Notes
University graduation	2002	Università di Roma "La Sapienza"	Bachelor degree in Scienze Statistiche ed Attuariali *cum laude*
Post-graduate studies	2006	Università commerciale "L. Bocconi"	Summer School on "Penalizations of Brownian paths" - Torgnon (AO)
PhD	2007	Università di Padova	PhD in Statistica
Post-graduate studies	2007	European Mathematical Society	Summer School on "Statistics for stochastic differential equations models" - La Manga del Mar Menor (Spain)

Part III – Appointments

IIIA – Academic Appointments

Start	End	Institution	Position
Nov 2010	Present	Dipartimento di Scienze Statistiche - Università di Roma "La Sapienza"	Assistant Professor (Ricercatore) in Probability and Mathematical Statistics (s.s.d. MAT/06)
Sep 2008	Aug 2010	Dipartimento di Scienze Statistiche - Università di Roma "La Sapienza"	Postdoctoral Fellow
Mar 2008	Aug 2008	CNR-ISMAR (Istituto di Scienze Marine), La Spezia (Italy).	Postdoctoral Fellow
Mar 2007	Feb 2008	Dipartimento di Scienze Economiche, Aziendali e Statistiche - University of Milan	Postdoctoral Fellow

IIIB - Duty Appointments

Start	End	Institution	Position
2010	Present	Dipartimento di Scienze Statistiche - Università di Roma "La Sapienza"	Member of "Commissione elettorale"
2016	Present	Dipartimento di Scienze Statistiche - Università di	Member of "Commissione seminari"

		Roma "La Sapienza"	
2016	2017	Dipartimento di Scienze Statistiche - Università di Roma "La Sapienza"	Research Fellowship Supervisor (s.s.d. MAT/06). **Author:** Costantino Ricciuti. **Research Title:** Moti in ambiente aleatorio e voli aleatori negli spazi iperbolici
2014	2014	Dipartimento di Scienze Statistiche - Università di Roma "La Sapienza"	Committee Member for the final examination for the PhD in Statistics
2019	2020	Dipartimento di Scienze Statistiche - Università di Roma "La Sapienza"	Member of "Collegio docenti del Dottorato in Statistica Metodologica"

IIIC – Other Appointments

Start	End	Institution	Position
Apr 2008	July 2008	Dipartimento di Scienze Statistiche - Università degli Studi di Roma "La Sapienza"	Research grant (Contratto di collaborazione scientifica) on the project "Definizione di modelli aleatori ramificati su spazi iperbolici"
May 2006	Aug 2006	Dipartimento di Sociologia - Università degli Studi di Roma "La Sapienza"	Research grant (Contratto di collaborazione scientifica) on the project "Interpolazione continua di serie temporali"
Jan 2006	Jan 2006	Dipartimento di Scienze Statistiche - Università degli Studi di Roma "La Sapienza"	Research grant (Contratto di collaborazione scientifica) on the project "Studio di moti aleatori a velocità finita"
Mar 2003	June 2003	Dipartimento di Scienze Statistiche - Università degli Studi di Roma "La Sapienza"	Research grant (Contratto di collaborazione scientifica) on the project "Studio di equazioni frazionarie collegate al processo di Cauchy"

Part IV – Teaching experience

IVA - Academic Teaching (attività didattica universitaria come docente di riferimento, congruente con il ssd MAT/06)

Year	Institution	Lecture/Course
2018	Università degli Studi di Roma "La Sapienza"	Probabilità (9 CFU) – Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2018	Università degli Studi di Roma "La Sapienza"	Laboratorio di Probabilità (3 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2017	Università degli Studi di Roma "La Sapienza"	Probabilità (9 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2017	Università degli Studi di Roma "La Sapienza"	Laboratorio di Probabilita (3 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2016	Università degli Studi di Roma "La Sapienza"	Probabilità (9 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica,

		Economia e Società
2016	Università degli Studi di Roma "La Sapienza"	Laboratorio di Probabilita (3 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2016	Università degli Studi di Roma "La Sapienza"	Laboratory of Stochastic Processes (3 CFU) – Laurea Magistrale in Scienze Statistiche e Decisionali
2015	Università degli Studi di Roma "La Sapienza"	Probabilità (9 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2015	Università degli Studi di Roma "La Sapienza"	Laboratorio di Probabilita (3 CFU) - Corso di Laurea Triennale in Statistica Gestionale e Statistica, Economia e Società
2015	Università degli Studi di Roma "La Sapienza"	Calcolo delle Probabilità e Statistica (6 CFU) - Corso di Laurea Triennale in Ingegneria Informatica e Automatica
2015	Università degli Studi di Roma "La Sapienza"	Laboratory of Stochastic Processes (3 CFU) – Laurea Magistrale in Scienze Statistiche e Decisionali
2014	Università degli Studi di Roma "La Sapienza"	Calcolo delle Probabilità e Statistica (6 CFU) - Corso di Laurea Triennale in Ingegneria Informatica e Automatica
2014	Università degli Studi di Roma "La Sapienza"	Laboratory of Stochastic Processes (3 CFU) – Laurea Magistrale in Scienze Statistiche e Decisionali
2013	Università degli Studi di Roma "La Sapienza"	Calcolo delle Probabilità e Statistica (6 CFU) - Corso di Laurea Triennale in Ingegneria Informatica e Automatica
2013	Università degli Studi di Roma "La Sapienza"	Laboratory of Stochastic Processes (3 CFU) – Laurea Magistrale in Scienze Statistiche e Decisionali
2012	Università degli Studi di Roma "La Sapienza"	Calcolo delle Probabilità (6 CFU) - Corso di Laurea Triennale in Ingegneria Gestionale
2012	Università degli Studi di Roma "La Sapienza"	Laboratory of Stochastic Processes (3 CFU) – Laurea Magistrale in Scienze Statistiche e Decisionali
2011	Università degli Studi di Roma "La Sapienza"	Calcolo delle Probabilità e Statistica (6 CFU) - Corso di Laurea Triennale in Ingegneria Informatica e Automatica

IVB – Academic teaching support activities

Year	Institution	Lecture/Course
2009 - 2010	Università degli Studi di Roma "La Sapienza"	Probabilità – Corsi di Laurea Triennale per la Facoltà di Scienze Statistiche
2008-2009	Università Statale di Milano	Statistica – Laurea Magistrale in Scienze Cognitive e Processi Decisionali
2008-2009	Università Statale di Milano	Anailisi dei Dati – Corso di Laurea Triennale in Comunicazione e Società
2008-2009	Università Statale di Milano	Quantitative Methods/Probability – Laurea Magistrale in Economics and Political Sciences

2007-2008	Università di Bergamo	Statistica Industriale – Corso di Laurea Triennale in Ingegneria

Part V - Society memberberships, Awards and Honors

Year Title

2016	AMASES – Associazione per la Matematica Applicata alle Scieenze Economiche e Sociali
2017	AMASES – Associazione per la Matematica Applicata alle Scienze Economiche e Sociali

Part VI - Funding Information

VIA – Grants as Principal Investigator

Year	Title	Program	Grant value
2018		Fondi Finanziamento delle Attività Base di Ricerca (FFABR). D.D.A. n.102/2018	3000 EUR
2015	Processi di trasporto in ambienti aleatori	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	8000 EUR
2011	Processi e vibrazioni multidimensionali frazionarie	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	12000 EUR

VIB - Grants as Investigator

Year	Title	Program	Grant value
2017	Geometry of Random Fields	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	8000 EUR
2016	Time-inhomogeneous processes with fractional generators	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	10000 EUR
2014	Fractional D'Alembert operators and random flights	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	10000 EUR
2012	Interazione tra equazioni frazionarie e processi aleatori con subordinatori stabili	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	12000 EUR
2010	Voli aleatori in spazi euclidei	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	15000 EUR
2009	Composizione di processi aleatori e	Progetti di Ateneo Federato	9400 EUR

	relative equazioni differenziali	– Università degli Studi di Roma "La Sapienza"	
2009	Processo di Poisson frazionario multidimensionale	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	8950 EUR
2008	Integrazione stocastica rispetto a pseudoprocessi	Progetti di Ricerca di Ateneo – Università degli Studi di Roma "La Sapienza"	6149 EUR

Part VII - Research Activities

Keywords	Brief Description
Random Flights, Transport Processes, Finite velocity	Random flights, or transport processes, have been introduced to describe real motions with finite speed and they can be connected with several problems of statistical physics and biology. Transport processes fall within the class of stochastic dynamical systems. More precisely, an evolutionary system changing its mode of evolution following a stochastic mode represents a transport process. The motion of a particle whose velocity performs jumps of random length at random times represents the prototype of random flight. In particular, in our research we have studied isotropic random motions; that is a particle turning (usually uniformly) through any angle whatever. Different topics have been addressed in the analysis of random flights. • The first goal of our research is to obtain the exact probability distributions of the transport process under different assumptions on its velocity. In particular, we studied random flights having directions uniformly distributed on a sphere. In this setting the real plane and the four-dimensional space represent fine environments. We have also treated the case where the intertimes between two consecutive jumps of the speed of the random motion have non-uniform probability laws; such as Dirichlet probability distributions. • We have introduced some random flight models on hyperbolic spaces (Poincarè upper-half plane and Poincarè disk) and analyzed their properties. This research topic is still open and represents an interesting challenge. • Recently, the link between the random flights and the Porous Medium Equation (PME) have been taken into account. PME represents a useful model to overcome the paradox of infinite heat propagation and admits a compactly supported weak solution called Barenblatt solution. The transport processes share with PME several properties.
Statistical Inference for Stochastic Processes, Stochastic Differential Equations, Limit theorems	The interest for the statistical inference problems for diffusion processes observed at discrete times growing in the last decades . This setting is useful, for instance, in the analysis of financial time series. In mathematical finance and econometric theory, diffusion processes described by stochastic differential equations (sdes) play a central role. Indeed, they have been used to model the behavior of stock prices, exchange rates and interest rates. The underlying stochastic evolution of the financial assets can be thought continuous in time, although the data are always recorded at discrete instants (e.g. weekly, daily or each minute). For these reasons, the estimation problems for discretely observed stochastic differential equations have been tackled by many authors with different approaches. Our research activity in this field concerns different issues. For instance: • Parametric test statistics concerning the unknown parameters appearing in the drift and diffusione terms of sdes. • Penalized estimation methods useful for the correct selection of the true model (also in the continuous sampling scheme).

	• Change point analysis for the diffusion coefficient. The aim of our research concerns the asymptotic properties of the proposed estimators/statistics. Clearly our framework is quite different from the classical iid setting. For this reason the mathematical tools used for proving our theoretical results involve, for instance, limit theorems for martingales. The numerical implementations of the introduced methodolgies are carry on by using the R statistical environment Yuima.

Part VIII - Summary of Scientific Achievements

VIIIA - Scientific informations based on Anvur Data Bases

Product type	Number	Data Base	Start	End
Journal Papers	26	Scopus	2005	2018

Total Impact factor	15,34
Average Impact Factor per Product	0,67
Total Citations	163
Average Citations per Product	6,27
Hirsch (H) index	8
Normalized H index*	0,57

Methodological note concerning the above table: The indicators relating to the Hirsch index, the total number of citations and the average number of citations per publication were obtained by querying the Scopus database. The values about the Impact Factor (5 years) of the journals were retrieved by querying the InCites Journal Citation Report service (https://jcr.incites.thomsonreuters.com) for the year in which each paper was definitively published. The average Impact Factor was calculated by dividing the total Impact Factor value by the total number of papers published in journals equipped with Impact Factor (therefore dividing H by 23 instead of 26).

VIIIA- Scientific informations based on other Data Bases

Product type	Number	Data Base	Start	End
Journal Papers Conference Papers	27 1	Mathscinet	2005	2018

Total Citations	102
Hirsch (H) index	5
Normalized H index*	0,36

Product type	Number	Data Base	Start	End
Journal Papers Conference Papers	27 1	Google Scholar	2005	2018

Total Citations	255

Hirsch (H) index	9
Normalized H index*	0,64

*H index divided by the academic seniority; that is: H index/(End - Start +1)

Part IX - Selected Publications**

1. De Gregorio, A. (2018) Stochastic models associated to a Nonlocal Porous Medium equation. *Modern Stochastics: Theory and Applications*, published online 19 Sep 2018.
2. De Gregorio, A., Iacus, S.M. (2018) Empirical L^2-distance test statistics for ergodic diffusions. *Statistical Inference for Stochastic Processes*, published online 21 Feb 2018.
3. De Gregorio, A., Iacus, S.M. (2018) On penalized estimation for dynamical systems with small noise. *Electronic Journal of Statistics*, 12, pp. 1614-1630.
4. De Gregorio, A. (2017) A note on isotropic random flights moving in mixed Poisson environments. *Statistics and Probability Letters*, 129, pp.311-317.
5. De Gregorio, A. (2016) Transport processes with random jump rate. *Statistics and Probability Letters*, 118, pp.127-134.
6. De Gregorio, A., Orsingher, E. (2015) Reflecting random flights. *Journal of Statistical Physics*, 160, pp.1483-1506.
7. De Gregorio, A., Macci, C. (2014) Large deviations for a damped telegraph process. Dimitri Silvestrov and Anders Martin-Lof (eds.), *Modern Problems in Insurance Mathematics*, EEA series, Springer, pp. 275-289.
8. Cammarota, V., De Gregorio, A., Macci, C. (2014) On the Asymptotic Behavior of the Hyperbolic Brownian Motion. *Journal of Statistical Physics*, 154, pp.1550-1568.
9. De Gregorio, A. (2014) A family of random walks with generalized Dirichlet steps. *Journal of Mathematical Physics*, 55, 023302.
10. De Gregorio, A., Iacus, S.M. (2013) On a family of test statistics for discretely observed diffusion processes. *Journal of Multivariate Analysis*, 122, pp.292-316.
11. Aryasova, O., De Gregorio, A., Orsingher, E. (2013) Reflecting diffusions and hyperbolic Brownian motions in multidimensional spheres. *Lithuanian Mathematical Journal*, 53, pp.241-263.
12. De Gregorio, A., Macci, C. (2013) Asymptotic results for random flights. *Scientiae Mathematicae Japonicae*, 76, pp.87-98.

** List of the publications selected for the evaluation. For each publication report title, authors, reference data, journal Impact Factor (IF 5 years) (if applicable), Citations (CIT) Scopus Data Base, Publisher (PUB).

Part X- Complete List of Publications

1. De Gregorio, A. (2018) Stochastic models associated to a Nonlocal Porous Medium equation. *Modern Stochastics: Theory and Applications*, published online 19 Sep 2018.
2. De Gregorio, A., Iacus, S.M. (2018) Empirical L^2-distance test statistics for ergodic diffusions. *Statistical Inference for Stochastic Processes,* published online 21 Feb 2018.
3. De Gregorio, A., Iacus, S.M. (2018) On penalized estimation for dynamical systems with small noise. *Electronic Journal of Statistics*, 12, pp.1614-1630.
4. De Gregorio, A., Orsingher, E. (2017) Random flights connecting Porous Medium and Euler-Poisson-Darboux equations, https://arxiv.org/abs/1709.07.
5. De Gregorio, A. (2017) A note on isotropic random flights moving in mixed Poisson environments. *Statistics and Probability Letters*, 129, pp.311-317.
6. De Gregorio, A. (2016) Transport processes with random jump rate. *Statistics and Probability Letters*, 118, pp.127-134.
7. De Gregorio, A., Orsingher, E. (2015) Reflecting random flights, Journal of Statistical Physics. *Journal of Statistical*

Physics, 160, pp.1483-1506.

8. De Gregorio, A., Macci, C. (2014) Large deviations for a damped telegraph process. Dimitri Silvestrov and Anders Martin-Lof (eds.), *Modern Problems in Insurance Mathematics*, EEA series, Springer, pp.275-289.
9. Cammarota, V., De Gregorio, A., Macci, C. (2014) On the Asymptotic Behavior of the Hyperbolic Brownian Motion. *Journal of Statistical Physics*, 154, pp.1550-1568.
10. De Gregorio, A. (2014) A family of random walks with generalized Dirichlet steps. *Journal of Mathematical Physics*, 55, 023302.
11. De Gregorio, A., Iacus, S.M. (2013) On a family of test statistics for discretely observed diffusion processes. *Journal of Multivariate Analysis*, 122, pp.292-316.
12. Aryasova, O., De Gregorio, A., Orsingher, E. (2013) Reflecting diffusions and hyperbolic Brownian motions in multidimensional spheres. *Lithuanian Mathematical Journal*, 53, pp.241-263.
13. De Gregorio, A., Macci, C. (2013) Asymptotic results for random flights. *Scientiae Mathematicae Japonicae*, 76, pp.87-98.
14. De Gregorio, A., Macci, C. (2012) Large deviation principles for telegraph processes. *Statistics and Probability Letters*, 82, pp.1874-1882.
15. De Gregorio, A., Iacus, S.M. (2012) Adaptive lasso-type estimation for multivariate diffusion processes. *Econometric Theory*, 28, pp.838-860.
16. De Gregorio, A. (2012) On random flights with non-uniformly distributed directions. *Journal of Statistical Physics*, 147, pp.382-411.
17. De Gregorio, A., Orsingher, E. (2012) Flying randomly in R^d with Dirichlet displacements. *Stochastic Processes and their Applications*, 122, pp.676-713.
18. De Gregorio, A., Iacus, S.M. (2011) Least-squares change-point estimation for the telegraph process observed at discrete times. *Statistics*, 45, pp.349-359.
19. De Gregorio, A. (2011) Efficient estimators with sample observations generated by independent planar random flights. *Applied Mathematics Letters*, 24, pp.353-35.
20. De Gregorio, A. (2010) Stochastic velocity motions and processes with random time. *Advances in Applied Probability*, 42, pp.1028-1056.
21. De Gregorio, A., Iacus, S.M. (2010) Clustering of discretely observed diffusion processes. *Computational Statistics and Data Analysis*, 54, pp.598-606.
22. De Gregorio, A., Iacus, S.M. (2010). Divergences test statistics for discretely observed diffusion processes. *Journal of Statistical Planning and Inference*, 140, pp.1744-1753.
23. De Gregorio, A. (2009) Parametric estimation for planar random flights observed at discrete times. *Statistics and Probability Letters*, 79, pp.2193-2199.
24. De Gregorio, A., Iacus, S.M. (2009) On Rényi information for ergodic diffusion processes. *Information Sciences*, 179, pp.279-291.
25. De Gregorio, A., Iacus, S.M. (2008) Least squares volatility change point estimation for partially observed diffusion processes. *Communications in Statistics - Theory and Methods*, 37, pp.2342-2357.
26. De Gregorio, A., Iacus, S.M. (2008) Parametric estimation for the standard and geometric telegraph process observed at discrete times. *Statistical Inference for Stochastic Processes*, 11, pp.249-263.
27. De Gregorio, A., Orsingher, E. (2007) Random flights in higher spaces. *Journal of Theoretical Probability*, 20, pp.769-806.
28. De Gregorio, A., Orsingher, E. (2007) Random motions at finite velocity in a Non-Euclidean space. *Advances in Applied Probability*, 39, pp.588-611.
29. De Gregorio, A., Orsingher, E. (2007) A Darling-Siegert formula relating some Bessel integrals and random walks. *Statistics and Probability Letters*, 77, pp.667-680.
30. De Gregorio, A., Orsingher, E. (2006) Some results on random flights. *Scientiae Mathematicae Japonicae*, 64, no. 2, pp.351-356 (on-line version e-2006, pp.819-824).
31. De Gregorio, A., Orsingher, E., Sakhno, L. (2005) Motions with finite velocity analyzed with order statistics and differential equations. *Theory of Probability and Mathematical Statistics*, 71, pp.63-79.

Part XI- Seminars and Talks

- Adaptive elastic-net for SDEs driven by small noises, *European Meeting of Statisticians (EMS 2019)*. Palermo (Italy), July 22-26, 2019 (Invited Speaker).
- Empirical L^2-test statistic for discretely observed SDEs, *9th International Workshop on Applied Probability(IWAP 2018)*. Budapest (Hungary), June 18-21, 2018 (Contributed Talk).
- Empirical L^2-test statistics for ergodic diffusions, *DynStoch 2018.* Porto (Portugal), June 6-8, 2018 (Contributed Talk).
- Hypotheses testing for SDE: theoretical and numerical results, *Workshop: Computational Aspects of Simulation and Inference for Stochastic Processes and the YUIMA Project*, Milan (Italy), March 27 - 28, 2018 (Invited Speaker).
- Test statistics for stochastic differential equations sampled at discrete times, *First Italian Meeting on Probability and Mathematical Statistics*. Torino (Italy), June 19-22, 2017 (Contributed Talk).
- Test statistics for sde observed at discrete times, *40th AMASES meeting.* Catania (Italy), September 15-17, 2016 (Contributed Talk).
- Transport Processes in Mixed Poisson Random Media, *38th Conference on Stochastic Processes and Their Applications*. Oxford (UK), July 13-17, 2015 (Contributed Talk).
- Isotropic transport processes: a survey of results, *Istituto per le applicazioni del calcolo "M. Picone"- CNR.* Rome (Italy), March 20, 2015 (Invited Speaker).
- Random walks with generalized Dirichlet steps, *Applied Stochastic Models and Data Analysis 2013 Conference.* Matarò (Barcellona), June 25-28, 2013 (Contributed Talk).
- Reflecting diffusions in multidimensional spheres, *8th World Congress in Probability and Statistics*. Istanbul (Turkey), July 9 - 14, 2012 (Contributed Talk).
- Non-isotropic random flights and biological locomotion, *BIOCOMP 2012 Mathematical Modeling and Computational Topics in Biosciences.* sul Mare (Italy), June 4 - 8, 2012 (Contributed Talk).
- Random flights in higher spaces, *Departments of Probability Theory, Statistics and Actuarial Mathematics, Taras Shevchenko National University of Kyiv.* (Ukraine), February 27, 2012 (Invited Speaker).
- Moving randomly in R^d with finite velocity: random flight models, *Applied Stochastic Models and Data Analysis 2011 Conference.* Rome, 7-10 June, 2011 (Invited Speaker).
- Stochastic velocity motions and processes with random time, *XXIV riunione scientifica del Dipartimento di Statistica Probabilità e Statistiche Applicate, Sapienza Università di Roma*. Roma (Italia), 11-12 Febbraio, 2010 (Contributed Talk).
- Pseudo phi-divergence test statistics and multidimensional Ito processes, *33rd Conference on Stochastic Processes and Their Applications*. Berlin (Germany), July 27-31, 2009 (Contributed Talk).
- Divergences test statistics for discretely observed diffusion processes, *III Italian Congress of Econometrics and Empirical Economics*. Ancona (Italy), January 30-31, 2009 (Contributed Talk).
- Clustering of discretely observed diffusion processes, *X Workshop on Quantitative Finance*. Milan (Italy), January 29-30, 2009 (Contributed Talk).
- Inference problems for the telegraph process observed at discrete times, *56th Session of the International Statistical Institute*. Lisboa (Portugal), August 22-29, 2007 (Contributed Talk).
- Voli aleatori in spazi superiori, *XX riunione scientifica del Dipartimento di Statistica, Probabilittà e Statistiche Applicate.* "Sapienza" Università di Roma, Rome (Italy), January 19-20, 2006 (Contributed Talk).

Part XII – Other Activities

XIIA - Organizing Chair

- Workshop Yuima 2019: *Computational aspects of simulation and inference for Stochastic Processes and the Yuima project*. March 2019, Rome (Italy).

XIIA - Editorial Memberships

- From August 2018: Associate Editor for *Journal of Probability and Statistics*.

XIIB - Reviewing Activity

- Referee for the journals: Annals of the Institute of Statistical Mathematics Applied Mathematics and Computation, Journal of Applied Probability, Journal of Mathematical Physics, Journal of Statistical Planning and Inference, Journal of Statistical Physics, Journal of Theoretical Probability, Methodology and Computing in Applied Probability, Metron, Modern Stochastics: Theory and Applications, Statistics and Probability Letters, Statistical Inference for Stochastic Processes, Statistical Methods and Applications, The Annals of Statistics.
- Reviewer for Mathematical Reviews.
- Referee for papers appeared in books: Soft Methods for Data Science, Editors: Ferraro, M.B., Giordani, P., Vantaggi, B., Gagolewski, M., Ángeles Gil, M., Grzegorzewski, P., Hryniewicz, O. (Eds.)", Springer-Verlag, 2017. Modern Problems of Stochastic Analysis and Statistics. Festschrift in Honor of Valentin Konakov, Springer-Verlag, 2017.

ROMA, 06/12/2018 ALESSANDRO DE GREGORIO