PERSONAL INFORMATIONS

Diego Battagliese

diego.battagliese@uniroma1.it

EDUCATION AND TRAINING

August 2020 – August 2021

Postdoc in Stochastic processes for Neuroscience, Institute for Stochastics, JKU Linz (Austria)

August 2019 – August 2020

Postdoc in Small area estimation, measurement error, benchmarking and record linkage, MEMOTEF Department

Sapienza University of Rome, Faculty of Economics

September 2018 - Aprill 2019

Visiting Ph.D Student at the School of Mathematics, Statistics and Actuarial Sciences

Universtity of Kent, Canterbury, United Kingdom

October 2016 – February 2020

Ph.D. in Statistics

Sapienza University of Rome, Faculty of Economics

Reaserch interests:
Skew-symmetric distributions, skew-t, skew-normal model, divergence measures, model selection, bayesian robustness, bayesian hypothesis testing, penalising complexity, complex models, bayesian inference, objective priors, small areas, long-memory time series, fractional processes, copulas and long memory, skew-elliptical distributions, stochastic processes, approximate Bayesian computation.

January 2014

Master's Degree in Finance and Insurance

Sapienza University of Rome, Faculty of Economics

December 2009

Bachelor's Degree in Bank, Insurance and Financial Markets

Sapienza University of Rome, Faculty of Economics

OTHER STUDIES

May 2015

Master in Finance, Risk, Auditing and Compliance Management

Sapienza University of Rome, Faculty of Economics, MEMOTEF Department

TEACHING ACTIVITIES

A.Y. 2019/2020 II SEMESTER

Tutorials in the course of Probability
Sapienza University of Rome, Faculty of Information Engineering, Computer Science and Statistics

A.Y. 2018/2019 II SEMESTER

Tutorials in the course of Statistics
Sapienza University of Rome, Faculty of Economics

A.Y. 2018/2019 II SEMESTER

Tutorials in the course of Mathematics for finance
Sapienza University of Rome, Facolty of Economics

A.Y. 2017/2018 I SEMESTER

Tutorials in the course of Statistics for economics with R
Roma Tre University, Department of Economics

A.Y. 2017/2018 I SEMESTER

Tutorials in the course of Statistics
Sapienza University of Rome, Faculty of Economics

A.Y 2020/2021

Qualification for teaching; teaching course at JKU, Linz.

LANGUAGES

Mother tongue **Italian**

Other languages

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	B2	C1	B2	C1	C1
	Trinity certificates up to seventh level, St Mary's College (London), reaching upper-intermediate communication skills.				
French	A2	A2	A2	A2	A2
Spanish	A1	A1	A1	A1	A1
German	A1	A1	A1	A1	A1

PUBLICATIONS AND PROCEEDINGS

Extensions of the Univariate PC prior, Annali del Dipartimento di Metodi e Modelli per l'Economia, il Territorio e la Finanza, 2020;

Penalised Complexity priors for copula estimation, Proocedings of the International Workshop on Statistical Modeling (35° Bilbao 2020);

Penalising the complexity of extension of the Gaussian distribution, Book of Short Paper SIS 2020, Pearson, 2020;

Copula Modelling with Penalised Complexity Priors, Working paper;

Objective interpretation of the penalised complexity prior in copula models, Senate House and Birkbeck University of London, UK. 12th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2019);

CONTRIBUTED AND INVITED PRESENTATIONS

12th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (CMStatistics 2019), 14-16 December.
Oral Presentation: Objective interpretation of the penalised complexity prior in copula models (**Invited speaker in the "Emerging applications with copulas" session**)

Objective Bayes Methodology Conference, WARWICK University, 28 June- 02 July 2019.
Presentation of the poster: Objective interpretation of the penalized complexity prior in the bivariate Gaussian copula model

Likelihood-free methods of Inference, Department of Statistical Sciences, University of Padua, 18-19 February 2019.
Oral Presentation: Penalising model complexity in Bayesian Copula modelling and in Skew-Elliptical models

I authorise the treatment of my personal data in compliance with the Decreto Legislativo del 30 Giugno 2003, n. 196 “Codice in materia di protezione dei dati personali”.

17/09/2021

Diego Battagliese