

PERSONAL INFORMATION

Rosario Barone

WORK EXPERIENCE

- October 2020 **Postdoctoral Researcher in Statistics (SSD: SECS-S/01)**
Sapienza University of Rome

EDUCATION AND TRAINING

- 2020 **PhD in Economic Statistics (SSD: SECS-S/03)**
Sapienza University of Rome
- Major: Computational Statistics, Bayesian Inference, Inference for Stochastic Processes
 - Visiting PhD student at University of Plymouth, Plymouth UK.
- 2016 **Master's Degree cum laude in Econometrics**
University of Rome Tor Vergata
- Major: Financial Econometrics, Statistics, Econometrics.
 - Undergraduate research student at University of Economics in Bratislava, Bratislava Slovakia.

PERSONAL SKILLS

- Mother tongue Italian
- Other Language English (Advanced)
- Programming Languages
- R (Advanced), MATLAB, Python.

PUBLICATIONS

- 2020
- Barone R., " *MCMC methods for continuous time multi-state models and high dimensional copula models*", PhD Thesis, supervisor: Prof. Andrea Tancredi.
- 2019
- Barone R., Dalla Valle L., " *Bayesian nonparametric approach for vine copula modelling: an application to preterm birth data in repeated pregnancies*", Proceedings of the IWSM, ISBN: 978-989-20-9630-8.
- 2019
- Barone R., Tancredi A., " *Markov Chain Monte Carlo methods for discretely observed continuous-time semi-Markov models*", Proceedings of the IWSM, ISBN: 978-989-20-9528-8.