

LORENZO CRISTOFARO

EDUCATION

PhD in Statistics

Sapienza, University of Rome

Nov 2020- On Going

Rome, Italy

Research Interests: Probability, Non-Gaussian Analysis, Generalized Stochastic Processes, Fractional Calculus

MSc in Mathematics

University of Torino

Dec 2017 - Jul 2020

Torino, Italy

- Curriculum and Thesis in theoretical and applied probability
- Grade: 110 cum laude

Erasmus Traineeship

Universidad de Navarra

Sep 2019- Dec 2019

Pamplona, Spain

- Thesis Research about "Long Memory in Earthquake Time Series", applied probability and statistics

BSc in Mathematics

University of Trento

Sep 2014 - Nov 2017

Trento, Italy

Erasmus +

Universitat de Barcelona

Feb 2017-Jun 2017

Barcelona, Spain

MOST PROUD OF

 Awards

 Publications

IT SKILLS

MATLAB

Maple

Mathematica

RStudio

LaTeX

Beamer

Word

Excell

PowerPoint

LANGUAGES

English

B2

Spanish

C1

REFEREES

Prof. Luisa Beghin

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Prof. Enrico Scalas

@ Sapienza, University of Rome

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PUBLICATIONS

Journal Articles

- L. Beghin, L. Cristofaro and J. Gajda (n.d.). "Non-Gaussian measures in infinite dimensional spaces: the Gamma-grey Noise". In: *Submitted to Potential Analysis* ().
- L. Cristofaro R. Garra, E. Scalas and I. Spassiani (n.d.). "An application of Fractional ETAS to earthquakes". In: *Submitted to Physica A* ().
- Barani S., Cristofaro L. et al (2021). "Long Memory in Earthquake Time Series: Evidence from Induced Seismicity". In: *Frontiers in Earth Science-Solid Earth Geophysics*.
- Cristofaro L. Gil-Alana L. A., Chen Z. and Wanke P. (2021). "Modelling stock market data in China: Crisis and Coronavirus". In: *Finance Research Letters*.
- Gil-Alana L.A. Awolaja O., Olaoluwa S. Y and Cristofaro L. (2020). "Long Memory and Time Trends in Particulate Matter Pollution (PM2.5 and PM10) in the US States". In: *Journal of Applied Meteorology and Climatology*.

EXPERIENCE

Recent Developments In Stochastics With Applications In Mathematical Physics And Finance

Conference

📅 Oct 17-21, 2022

📍 Hammamet, Tunisia

- My talk: "Non-Gaussian analysis based on a class of completely monotone functions"
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Third Italian Meeting on Probability and Mathematical Statistics

Conference

📅 June 13-16, 2022

📍 Bologna, Italy

- My invited talk in session: "Non-gaussian analysis based on a class of completely monotone functions"
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Finnish Summer School on Probability and Statistics

Summer School

📅 May 23-27, 2022

📍 Lammi, Finland

Fractional kinetics, hydrodynamic limits and fractals

Workshop

📅 Mar 21-25, 2022

📍 INI, University of Cambridge

Deterministic and stochastic fractional differential equations and jump processes

Workshop

📅 Feb 21-25, 2022

📍 INI, University of Cambridge

- Moderator of the Tuesday 22nd afternoon Session
 - My talk: "Fractional ETAS and Earthquakes"
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Probability and Non Local Operator

Workshop

📅 29 Oct 2021

📍 Rome, Italy

- My talk: "Scarpi Derivative: an application to point processes"
-

Fractional Differential Equations: Modeling, Discretization, and Numerical Solvers

INdAM Workshop

📅 July 12-14, 2021

📍 Sapienza, University of Rome, Italy

- My talk: "Hadamard-Type Fractional Heat Equations on bounded domains"

Computational and Statistical Methods for Stochastic Process

Summer School

📅 25-28 Jun 2019

📍 Bressanone (BZ), Italy

- Conference: "Third Yuima Conference"

AWARDS

Research Initiation Projects Type 1

📅 2022 Edition

📍 Sapienza, University of Rome

- Project: "An application of H-functions to anomalous diffusions".

Research Initiation Projects Type 1

📅 2021 Edition

📍 Sapienza, University of Rome

- Project: "Long Range Dependence and Self-Similarity: the case of fractional point processes".

Scholarship Award to Support International Mobility and Fund Projects of Excellence

📅 2019 Edition

📍 University of Turin

UniTrento: Merit Awards

📅 2018 Edition

📍 University of Trento

TEACHING ACTIVITY

Tutor of Probability

Department of Statistical Sciences, Supervisor: Prof. L. Beghin

📅 Nov 2022-On Going

📍 Sapienza, University of Rome

40 h of lessons where theory and exercises are revised

Tutor of Probability

Department of Statistical Sciences, Supervisor: Prof. C. Ricciuti

📅 Nov 2021-Feb 2022

📍 Sapienza, University of Rome

20 h of lessons where theory and exercises are revised

Seminar about "Introduction to Stochastic Processes"

DISTAV, Dipartimento di Scienze della Terra dell'Ambiente e della Vita

📅 10/03/2021

📍 University of Genoa

3-hour seminar for the PhD course of "Basics of applied statistics and probability: applications with R" at DISTAV

Tutor of Calculus I

Department of Chemical Engineering, Supervisor: Prof. T. Leonori

📅 Nov 2020-Jan 2021

📍 Sapienza, University of Rome

40 h of lessons where theory and exercises are revised

Tutor of Calculus I

Department of Mechanical Engineering, Supervisor: Prof. F. Scarabotti

📅 Nov 2020-Jan 2021

📍 Sapienza, University of Rome

40 h of lessons where theory and exercises are revised

High school Trainee

Liceo Scientifico "A. Volta", Supervisor: Prof: L. Cappello

 Oct 2017 - Nov 2017

 Trento, Italy

Didactic traineeship (about 78 hours) within the second, third, fourth, fifth year classes tutored by several teachers. -----