

CURRICULUM VITAE - GIACOMO ZANELLA

EMPLOYMENT

- 2019/09 - present **Assistant Professor in Statistics** at **Bocconi University**, Department of Decision Sciences and Bocconi Institute for Data Science and Analytics (BIDSA).
- 2016/10 - 2019/08 **Research Fellow** in Statistics at **Bocconi University**, funded by the European Research Council grant “New Directions in Bayesian NonParametrics”, PI: **Igor Prünster**.
- 2016/10 - present **Affiliated** to the De Castro statistics initiative at the Collegio Carlo Alberto (Turin, Italy), and the Innocenzo Gasparini Institute for Economics research (IGIER).
- 2015/10 - 2016/09 **EPSRC Doctoral Prize fellow** in the Mathematical Sciences at the **University of Warwick** (UK), *Department of Statistics*. Academic sponsor: **Gareth O. Roberts**.

EDUCATION

- 2012/10 - 2015/09 **PhD in Statistics** at the **University of Warwick**. Supervisor: **Wilfrid S. Kendall**. Thesis title: Bayesian complementary clustering, MCMC and Anglo-Saxon place-names. PhD Viva: January 2016. Examiners: Victor Panaretos (EPFL), Yee Whye Teh (Oxford).
- 2012/02 - 2012/06 Visiting student at **Chalmers University of Technology**, Goteborg, Sweden.
- 2010 - 2012 **Master degree in Mathematics, 110/110 cum laude**, Grade Average 29.7/30. University of Milan (Università degli Studi di Milano), Italy. Master thesis: *Branching-Stable Point Processes*. Supervisors: V.Capasso, S.Zuyev.
- 2007 - 2010 **Bachelor degree in Mathematics, 110/110 cum laude**, Grade Average: 29.0/30. University of Milan, Italy. Thesis: *Maps and plans in optimal transportation theory*.
- 2005 - 2006 Exchange year (4th year of High School) at **St. Dominic’s High School**, London, UK.
- 2002 - 2007 **Scientific High School** (Liceo Sacro Cuore), Milan, Italy. Final score: **100/100**.

PAPERS PUBLISHED OR UNDER REVISION

- S.Livingstone & G.Zanella. *The Barker proposal: combining robustness and efficiency in gradient-based MCMC*. **Minor revision from the Journal of the Royal Statistical Society: Series B**
- A. Fasano, D.Durante and G. Zanella *Asymptotically exact variational Bayes for high-dimensional binary regression models*. **Reject&Resubmit from the Journal of the American Statistical Association (T&M)**
- B.Betancourt, G.Zanella and R.Steorts (2020+) *Random Partition Models for Microclustering Tasks*. **Journal of the American Statistical Association (T&M)**, in press.
- G.Zanella and G.O.Roberts (2020+) *Multilevel linear models, Gibbs samplers and multigrid decompositions*. **Bayesian Analysis (with discussion)**, in press.
- O.Papaspiliopoulos, G.Roberts, and G.Zanella (2020) *Scalable inferences for crossed random effect models*. **Biometrika**, 107(1), 25-40.
- G.Zanella (2020) *Informed proposals for local MCMC in discrete spaces*. **Journal of the American Statistical Association (T&M)**, 115(530), 852-865.
- G.Zanella and G.Roberts (2019) *Scalable importance tempering and Bayesian variable selection*. **Journal of the Royal Statistical Society: Series B**, 81(3), 489-517.
- A.Lee, S.Tiberi & G.Zanella (2019) *Unbiased approximations of products of expectations*. **Biometrika**, 106(3), 708-715.
- G.Zanella, M.Bedard, W.Kendall (2017) *A Dirichlet form approach to MCMC Optimal Scaling*. **Stochastic Processes and their Applications**. 127(12), 4053-4082.
- G.Zanella, B.Betancourt, J.Miller, H.Wallach, A.Zaidi, B.Steorts (2016) *Flexible Models for Microclustering with Applications to Entity Resolution*. **Adv. in Neural Information Processing Systems (NIPS)** 27,1417-1425.
- G.Zanella (2015) *Random partition models and complementary clustering of Anglo-Saxon placenames*, **Annals of Applied Statistics**. 9(4), 1792-1822.
- G.Zanella & S.Zuyev (2015) *Branching-Stable point processes*, **Electronic Journal of Probability**. 20(119),1-26.
- D.Bissacco et al. (2015) *Effect of Chronic Kidney Disease on Long-Term Survival in Asymptomatic Patients Undergoing Carotid Endarterectomy*. **Journal of Vascular Surgery**, 61(6):67S.

AWARDS AND SCHOLARSHIPS

2017	Honorable Mention for the “ Savage Award ”, sponsored by ISBA.
2017	Award of the “ John Copas Prize ” in Statistics for best thesis, sponsored by the Faculty of Science of the University of Warwick.
2015 July	Award of the “ Giving to Warwick Prize ” in recognition of outstanding contribution to the teaching programme of the Department of Statistics.
2014 January	Honourable mention for poster, MCMSki IV conference.
2013 - 2014	Nomination for the “ Warwick Awards for Teaching Excellence ” for PhD Students, based on senior teaching fellows observations and students feedback.
2012 - 2015	Center for Research in Statistical Methodology (CRiSM) PhD studentship.
2007 - 2009	Merit scholarship holder at INdAM (National Institute of High Mathematics). 12.000€ award assigned through national examination to 40 students across all Italy.
2008 - 2010	“Incentives for students enrolled in Chemistry, Physics and Mathematics degree”, award assigned by the University of Milan.

OTHER WORKING AND ACADEMIC ACTIVITIES

2020/05 - present	Serving as Associate Editor for <i>Statistical Science</i> .
2015 - present	Serving as referee for various journals and conference proceedings including: JRSS-B, JASA T&M, Ann.Stat., Biometrika, NeurIPS, ICML, JCGS, Stat.Science, Ann.Appl.Stat., JASA A&CS, Elect.J.Stat., Stat.Comp., Statistica Sinica, CSDA.
2017/07	Invited participant to the Isaac Newton Institute scientific programme on “Scalable inference; statistical, algorithmic, computational aspects”, University of Cambridge, UK.
2016 - present	Lecturer at Bocconi University of PhD courses (Introduction to Statistics; Bayesian Statistical Theory I), Master courses (Machine Learning II; Bayesian Statistical Methods) and Bachelor courses (Applied Stochastic processes; Mathematics and Statistics).

GRANTS AND TRAVEL SUPPORTS

2018	“ Marie Skłodowska-Curie Actions Seal of Excellence ” for an Individual Fellowship application (certificate awarded to applications scoring above 85%)
2016	Principal investigator in a UK Engineering and Physical Sciences Research Council grant. Project title: MCMC theory for discrete spaces. Duration: 12 months. Funding: 37.868£ Salary + 2.000£ Research related costs
2014 - 2016	Junior Travel Awards for: ISBA 2014 and 2016 conference; MCMSki V conference.

SELECTED SEMINARS TALKS

Invited Seminars at: *BayesComp 2020 conference* (University of Florida, US, 2020); *Probabilistic Coupling and Geometry Workshop* (University of Warwick, UK, 2019); *European Meeting of Statisticians* (Palermo, Italy, 2019); *Masterclass in Bayesian Statistics at CIRM* (Marseille, France, 2018); *École Polytechnique Fédérale de Lausanne* (Switzerland, 2018); *BayesComp2018 conference* (UPF, Barcelona, 2018).; *University of Southampton* (2017); *ERCIM conference* (London, 2017); *London Mathematical Society Symposium* (Durham, UK, 2017); *Greek Stochastics workshop* (Greece, 2017); *BISP10 Workshop* (Milan, Italy, 2017); *Chalmers University of Technology* (Sweden, 2014); *CRiSM Scientific council*, (University of Warwick, UK, 2014); *Università Cattolica di Milano* (Italy, 2014); *Chalmers University of Technology* (Sweden, 2014).

Contributed Talks and Poster Presentations at several conferences and workshops (2013 - present)

Visiting research periods at Duke University, University of Warwick, Chalmers University of Technology, Athens University of Economics and Business (2014 - present)