

CONTACT INFORMATION	School of Mathematical Sciences Queen Mary University of London Mile End Road, London E1 4NS Married – 1 daughter	✉ – l.rossini@qmul.ac.uk;luca.rossini87@gmail.com S – luca.rossini14 web –  https://lucarossini.wixsite.com/luca-rossini  – Research Gate  – Google Scholar
RESEARCH INTERESTS	Bayesian Econometrics, Bayesian Nonparametrics, Energy Economics, Graph Theory for Time Series, Financial Econometrics, Objective Bayesian Analysis.	
CURRENT POSITIONS	<ul style="list-style-type: none">- Lecturer (Tenure-Track Assistant Professor) in Statistics. Queen Mary University of London, School of Mathematical Science, London, United Kingdom (09/2020 – Today).- Visiting Scholar. Ca' Foscari University of Venice, Faculty of Economics, Italy (04/2017 – Today).	
PAST POSITIONS	<ul style="list-style-type: none">- Marie-Curie Individual Fellowship. Vrije Universiteit (VU) Amsterdam, School of Business and Economics, Amsterdam, The Netherlands (11/2018 – 09/2020).- Postdoctoral Researcher. Free University of Bozen, Faculty of Economics, Italy (04/2017 – 11/2018).- Research Fellow. Ca' Foscari University of Venice, Faculty of Economics, Italy (09/2016 – 03/2017).	
EDUCATION	<p>Ca' Foscari University of Venice, Department of Economics, Venice, Italy Ph.D. (<i>cum laude</i>) and Doctor Europaeus in Economics. (09/2013 – 01/2017) - <i>Contributions to Bayesian Nonparametrics and Objective Bayes Literature</i> – Advisors: M. Billio - R. Casarin</p> <p>Università degli Studi di Padova, Padova, Italy M.S. in Statistical Sciences. Department of Statistical Sciences (09/2011 – 04/2013) - <i>Economic policy uncertainty: Consequences for the Labor Market Dynamics</i> — Advisor: E. Castelnovo B.S. in Mathematics. Department of Mathematics (09/2006 – 03/2011)</p>	
PUBLICATIONS	<p>Refereed Journals:</p> <ol style="list-style-type: none">10. Bassetti, F., Casarin, R. and Rossini, L. (2020) – Hierarchical Species Sampling Models. Bayesian Analysis, 15:3, 809–833.9. Gianfreda, A., Ravazzolo, F. and Rossini, L. (2020) – Comparing the Forecasting Performances of Linear Models for Electricity Prices with High RES Penetration. International Journal of Forecasting, 36:3, 974–986.8. Leisen, F., Rossini, L. and Villa, C. (2020) – Loss-based approach to two-piece location-scale distributions with applications to dependent data. Statistical Methods and Applications, 29, 309–333 .7. Dalla Valle, L., Leisen, F., Rossini, L. and Zhu, W. (2020) – Bayesian Analysis of Immigration in Europe with Generalized Logistic Regression. Journal of Applied Statistics. 47:3, 424–438.6. Billio, M., Casarin, R. and Rossini, L. (2019) – Bayesian nonparametric sparse VAR models. Journal of Econometrics, 212:1, 97–115.5. Bohte, R. and Rossini, L. (2019) – Comparing the Forecasting of Cryptocurrencies by Bayesian Time-Varying Volatility Models. Journal of Risk and Financial Management, 12(3), 150.4. Leisen, F., Mena, R.H., Palma, F. and Rossini, L. (2019) – On a flexible construction of a negative binomial model. Statistics & Probability Letters, 152, 1–8.3. Dalla Valle, L., Leisen, F. and Rossini, L. (2018) – Bayesian Nonparametric Conditional Copulas Estimation of Twin Data. Journal of the Royal Statistical Society, Series C, 67:3, 523–548.2. Leisen, F., Rossini, L. and Villa, C. (2018) – Objective Bayesian Analysis of the Yule–Simon Distribution with Applications. Computational Statistics, 33:1, 99–126.1. Leisen, F., Rossini, L. and Villa, C. (2017) – A Note on the Posterior Inference for the Yule–Simon Distribution. Journal of Statistical Computation and Simulation, 87:6, 1179–1188. <p>Published discussions:</p> <ol style="list-style-type: none">2. Casarin, R., Iacopini, M. and Rossini, L. (2017) – A discussion on: Sparse graphs using exchangeable	

random measures by F. Caron and E.B. Fox. **Journal of the Royal Statistical Society, Series B**, 79:5, 1295–1366.

1. Casarin, R., Frattarolo, L. and Rossini, L. (2017) – A discussion on: Random-projection ensemble classification by T. Cannings and R. Samworth. **Journal of the Royal Statistical Society, Series B**, 79:4, 959–1035.

Proceedings

2. Billio M., Casarin R. and Rossini L. (2018) – Bayesian Nonparametric Sparse Vector Autoregressive Models. In *Mathematical and Statistical Methods for Actuarial Sciences and Finance*. Springer, Cham, Eds Corazza M., Durbàn M., Granè A., Perna C., Sibillo M., 155–160.
1. Billio, M., Casarin R. and Rossini L. (2017) – Bayesian nonparametric sparse Vector Autoregressive models. In *Proceedings of the Conference of the Italian Statistical Society. Statistics and Data Science: new challenges, new generations*, Eds. Alessandra Petrucci and Rosanna Verde, Firenze University Press, 187–192

Working Papers:

9. Smit, R., Ravazzolo, F. and Rossini, L. (2020) – Dynamic Bayesian forecasting of English Premier League match results with the Skellam distribution (Submitted to Econometrics and Statistics).
8. Foroni, C., Ravazzolo, F. and Rossini, L. (2020) – Are low frequency macroeconomic variables important for high frequency electricity prices?. *arXiv:2007.13566* (Submitted to International Journal of Forecasting). Previous version entitled: “Forecasting daily electricity prices with monthly macroeconomic variables”, ECB Working paper Series No. 2250
7. Gianfreda, A., Ravazzolo, F. and Rossini, L. (2020) - Large Time-Varying Volatility Models for Electricity Prices. *CAMP Working Paper Series – 05/2020* (Submitted to Journal of Applied Econometrics)
6. Huber, F. and Rossini, L. (2020). Inference in Bayesian Additive Vector Autoregressive Tree Models. *arXiv:2006.16333* (Submitted to Annals of Applied Statistics)
5. Iacopini, M., Ravazzolo, F. and Rossini, L. (2020) - Proper scoring rules for evaluating asymmetry in density forecasting. *arXiv:2006.11265* (Submitted to Econometrica)
4. Bianchi, D., Rossini, L. and Iacopini, M. (2020) - Stablecoins and Cryptocurrency Returns: Evidence from Large Bayesian VARs. *SSRN: 3605451* (Submitted to Journal of Financial Econometrics)
3. Durante, F., Gianfreda, A., Ravazzolo, F. and Rossini, L. (2020) – A Multivariate Dependence Analysis for Electricity Prices, Demand and Renewable Energy Sources. (Submitted to Journal of the Royal Statistical Society (Series A)).
2. Dalla Valle, L., Leisen, F., Rossini, L. and Zhu, W. (2020) – A Pólya-Gamma sampler for a generalized logistic regression. *arXiv: 1909.02989* (Submitted to Journal of Statistical Computation and Simulation).
1. Iacopini, M. and Rossini, L. (2019) – Bayesian nonparametric graphical models for time-varying parameters VAR. *arXiv:1906.02140* (Under Review)

Work in Progress:

10. Blasques, F., Lucas, A., Opschoor, A. and Rossini, L. (20xx) – Tail Heterogeneity for Dynamic Covariance-Matrix-Valued Random Variables: the F-Riesz Distribution
9. Aastvelt, K.A., Ravazzolo, F. and Rossini, L. (20xx) – Markov-switching model with time-varying probabilities and MIDAS specification
8. Leisen, F., Rossini, L. and Zhu, W. (20xx) – Survival regression models with dependent Bayesian nonparametric priors
7. Hong, H., Iacopini, M. and Rossini, L. (20xx) – Bayesian Generalized Autoregressive Score (GAS) model with network applications
6. Dekker, S. and Rossini, L. (20xx) – Variable Selection for forecasting of Electricity Prices
5. Prevenas, S., McCrea, R., Rossini, L. and Villa, C. (20xx) – Loss-based prior for Wishart distribution
4. Hauzenberger, N., Pfarrhofer, M. and Rossini, L. (20xx) – Sparse time-varying parameter vector error correction models.
3. Bianchi, D., Casarin, R. and Rossini, L. (20xx) – Country interdependencies and cross-country returns predictability

2. Rossini, L. (20xx) – Score-driven networks

1. Rossini, L. (20xx) – Bayesian nonparametric shrinkage VAR model with time-varying volatility

FUNDING &
AWARDS

Awards:

- National Scientific Qualification for Associate Professor in “Statistica Economica” [13/D2]: 2020 – 2029

Research Projects:

- “*MultiNetMetrics*”. Marie-Curie Individual Fellowship (796902). European Commission and VU Amsterdam. Contribution and position: Principal Investigator (€178K).
- “*Forecasting and Monitoring Electricity Prices and Volumes*”. Free University of Bozen-Bolzano. PI: Angelica Gianfreda. Contribution and position: Member of the research group.
- Fellowship from Ca’ Foscari University of Venice (2016 – 2017). (€17K)
- Google Travel Grants for presenting at ISBA in Sardinia (2016) (€1K)
- Scholarship for Ph.D. students (2013 – 2016) (€39K)

VISITING
PERIODS

- Visiting Researcher at [School of Mathematics, Statistics and Actuarial Science](#), University of Kent, UK (01/2020 (1 Week), 07/2019 (1 Week), 02/2018 (1 Week), 06/2017 (2 Weeks) and 02/2017 (1 Week)).
- Visiting Researcher at [Department of Mathematics](#), Polytechnic of Milan, Italy (07/2019 (1 Week)).
- Visiting Ph.D. Student, [School of Mathematics, Statistics and Actuarial Science](#), University of Kent, Canterbury, UK (10/2015 – 04/2016).

SERVICE TO
UNIVERSITY

Doctoral thesis committee member: F. Del Grosso [2020, Free University of Bozen]

Master thesis Students Supervised at Vrije Universiteit (VU) Amsterdam: R. Bohte [2019], R. Dewnarain [2019], L. Stijssiger [2019], M. van den Boom [2019, CL], J. van Rees [2020], S. Dekker [2020, CL], R. Smit [2020], G. Chatzinis [2020].

TEACHING
EXPERIENCE

[Queen Mary University of London](#) — [School of Mathematical Science](#)

- Lecturer — [Statistical Modeling I](#) (Undergraduate Course — English). (A.y. 2020/21).

[Free University of Bozen-Bolzano](#) — [Department of Economics and Management](#)

- Teaching Assistant (TA) — [Statistics](#) (Undergraduate Course — Italian). (A.y. 2017/18).

[Ca’ Foscari University of Venice](#) — [Department of Economics and Management](#)

- Lecturer and TA — [Introduction to Econometrics](#) (Undergraduate Course — Italian). (A.y. 2020/21).
- TA — [Introduction to Econometrics](#) (Undergraduate Course — Italian). (A.y. 2016/17).
- TA — [Statistical Methods for Risk Analysis](#) (Graduate Course — English). (A.y. 2016/17).
- TA — [Optimization](#) (Graduate Course — English). (A.y. 2014/15).
- TA — [Mathematics 1 and 2](#) (Undergraduate Course — English and Italian) (A.y. 2013/14).

SEMINARS &
PRESENTATIONS

Seminars

- *[Department of Statistics, WU Wien](#), Vienna, Austria (2021) — [Department of Econometrics, Maastricht University](#), Maastricht, The Netherlands (February 7, 2020) — [School of Mathematical Sciences, Queen Mary University London](#), London, UK (February 4, 2020) — [Adam Smith Business School, University of Glasgow](#), Glasgow, UK (January 20, 2020) — [Department of Econometrics, Vrije Universiteit Amsterdam](#), Amsterdam, The Netherlands (November 28, 2019) — [Department of Mathematics, Polytechnic University of Milan](#), Milan, Italy (July 5, 2019) — [Department of Economics, Ca’ Foscari University of Venice](#), Venice, Italy (February 14, 2018) — [School of Mathematics and Statistics, University of Kent](#), Canterbury UK (April 1, 2016) — [School of Mathematics and Statistics, University of Kent](#), Canterbury, UK (November 26, 2015) — [Department of Economics, Ca’ Foscari University of Venice](#), Venice, Italy (September 22, 2015).

Invited Presentations

- *[SIS 2020](#). Pisa, Italy (2021) — *[12th ERCIM](#). London, UK (December 2020) — [NBP Workshop on Forecasting](#). Warsaw, Poland (November 25-26, 2019) — [Netherlands Econometric Study Group 2019](#). Amsterdam, The Netherlands (May 24, 2019) — [11th ERCIM](#). Pisa, Italy (December 14-16, 2018) — [The Energy Finance Christmas Workshop](#). Bolzano, Italy (December 12-13, 2018) — [Workshop on Energy Economics](#). Bolzano, Italy (July 5-6, 2018) — [MAF 2018](#), Madrid, Spain (April 4-6, 2018) — [10th ERCIM](#). London, UK (December 16-18, 2017) — [SIS 2017](#). Florence, Italy (June 28-30, 2017) — [Big Data in Predictive Dynamic Econometric Modeling](#). University of Pennsylvania, US (May 18-19, 2017) —

BOMOPAV Economics Meetings 2017. Venice, Italy (March 24, 2017) — 10th CFE. Seville, Spain (December 9-11, 2016) — 7th ESOBE. Venice, Italy (October 27-28, 2016) — 9th CFE. London, UK (December 12-14, 2015)

Contributed Presentations and Poster Presentations

- 2nd IWEEE, Venice, Italy (January 23-24, 2020) — 12th RCEA Bayesian Econometric Workshop. Rimini, Italy (June 14-15, 2018) — 26th Symposium of the SNDE. Tokyo, Japan (March 19-20, 2018) — 11th Conference on Bayesian Nonparametrics. Paris, France (June 26-30, 2017) — 7th Italian Congress of Econometrics and Empirical Economics. Messina, Italy (January 25-27, 2017) — 3rd Bayesian Young Statistician Meeting. Florence, Italy (June 19-21, 2016) — International Society for Bayesian Analysis World Meeting (ISBA). Sardinia, Italy (June 13-17, 2016) — 10th RCEA Bayesian Econometric Workshop. Rimini, Italy (May 19-20, 2016) — 9th RCEA Bayesian Econometric Workshop. Rimini, Italy (June 22-23, 2015).

SERVICE TO PROFESSION

Organization of Scientific Events

- Organizer of the session “*Bayesian time series novelty*”. 24th COMPSTAT. Bologna, 29–31/08/2021.
- Local organizer of “*The Energy Finance Christmas Workshop (EFC18)*”. Bolzano, 12–13/12/2018.

Chair of Scientific Events

- Chair of the session “*Parametric and nonparametric estimation*”. 7th ICEEE, Messina, 25-27/01/2017
- Chair of the session “*Bayesian econometrics*”. 10th CFE, Seville, 9-11/12/2016.

Program Committee

- Member of the Program Committee of the “*5th MIDAS 2020*” (Ghent, 14/09/2020) and of the “*4th MIDAS 2019*” (Wurzburg, 16/09/2019).

Referee Service

Bayesian Analysis – Biometrics – Climatic Change – Computational Statistics & Data Analysis – Computational Statistics – Dependence Modeling – Econometrics and Statistics – International Journal of Forecasting – Journal of the American Statistical Association – Journal of Applied Econometrics – Journal of Business & Economic Statistics – Journal of Econometrics – Journal of Forecasting – Journal of Information Science – Mathematics and Computers in Simulation – National Science Centre – Studies in Nonlinear Dynamics & Econometrics – The Energy Journal.

LANGUAGES & COMPUTER SKILLS

Italian (Mother Tongue) — *English* (Fluent) — *French* (Good) — *German* (Good).
MATLAB, R, L^AT_EX, GRETL, Excel, Word, PowerPoint (Good knowledge)

REFERENCES

Francesco Ravazzolo – *Full Professor*

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Piazza Università 1, 39100 Bozen - Italy
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Cannaregio 873, 30121 Venezia - Italy
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Monica Billio – *Full Professor*

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E-mail address: billio@unive.it

Fabrizio Leisen – *Full Professor*

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Nottingham, NG7 2RD - United Kingdom
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