

UNIVERSITÀ DEGLI STUDI DI MILANO

Procedura di selezione per la chiamata a professore di II fascia da ricoprire ai sensi dell'art. 18, commi 1 e 4, della Legge n. 240/2010 per il settore concorsuale 13/D1 - Statistica,
(settore scientifico-disciplinare SECS-S/01 - Statistica)
presso il Dipartimento di Economia, Management e Metodi Quantitativi,
(avviso bando pubblicato sulla G.U. n. 42 del 29.5.2018) - Codice concorso 3766

Cristiano Villa
CURRICULUM VITAE

INFORMAZIONI PERSONALI

COGNOME	Villa
NOME	Cristiano
DATA DI NASCITA	13.06.1968

EDUCATION

Ph.D. in Statistics, supervised by Prof. Stephen G. Walker
University of Kent, Canterbury, UK November 2013
An Objective Bayesian Approach for Discrete Scenarios

Postgraduate Certificate in Higher Education (PGCHE)
University of Kent, Canterbury, UK July 2016

MSc in Statistics, with Distinction
University of Kent, Canterbury, UK September 2010
A General Framework for Updating Probabilities
supervised by Prof. Stephen G. Walker

BSc in Statistics and Economics, Magna cum Laude
Catholic University, Milan, Italy April 1995
Interpretation of Dynamic Control Models Through the Notion of Co-integration
supervised by Prof. Giuseppe Boari

PROFESSIONAL EXPERIENCE

University of Kent June 2014 – Present
Lecturer in Statistics

- Research on Bayesian inference and applied statistics to finance and cyber-security.
- Lecturer at undergraduate and postgraduate level.
- Student project and dissertation supervision, and acting as Academic Adviser.
- Ph.D. students supervisor.
- Director of Studies of the Financial Mathematics programme and member of the Education Committee.

PricewaterhouseCoopers LLP, Singapore

March 2014 – May 2014

Senior Manager, Risk Assurance, responsible for:

- Data Analytics advisory services.
- Risk assessment for financial industry.
- Research project for globalisation of data analysis for auditing and advisory.

University of Kent

December 2011 – January 2014

Assistant Lecturer

- Course convener for Probability and Statistics for Finance, with the MSc in Finance Investment and Risk .
- My responsibilities included, beside delivery of the course, design of the module syllabus, selection of suitable references, organisation of teaching material, students counseling, assessments and exam design, revision classes and marking.

KPMG LLP, Singapore

March 2008 – March 2009

Associate Director, Risk Advisory Services, responsible for:

- IT Audit, IT Advisory and Business Process Advisory engagement management and delivery.
- Leadership of IT external audit and IT internal audit service lines.
- Leadership of a 30 persons team, responsible of allocation, performance and recruitment.
- Coordinator of department training.
- Business development - Establish and maintain a profile in the market by identifying and proactively responding to new business opportunities; contribute to the development and marketing of new products and services and to the proposal process leading the proposals team.

KPMG, New Zealand

April 2006 – October 2010

Director, Risk Advisory Services, responsible for:

- IT Audit and IT Advisory engagement management and delivery.
- Leadership of IT external audit and IT internal audit service lines.
- SOx specialist within IT Advisory department.
- Computer Assisted Audit Techniques (CAAT), data analysis and MUS specialist.
- Coordinator of department training.
- Business development - Establish and maintain a profile in the market by identifying and proactively responding to new business opportunities; contribute to the development and marketing of new products and services and to the proposal process leading the proposals team.

Grant Thornton LLP, UK

July 2005 – February 2006

Senior Supervisor, Risk Advisory Services, responsible for:

- IT Audit and IT Advisory engagement supervision and delivery.
- Computer Assisted Audit Techniques (CAAT) and data analysis specialist.
- Business Process Analysis.

KPMG S.p.a., Italy

April 1998 – July 2005

Supervisor, Information Risk Management, responsible for:

- Financial Audit, IT Audit (including due diligence) and IT Advisory engagement supervision and delivery.
- SOx expert for Information Risk Management.
- Computer Assisted Audit Techniques (CAAT), data analysis and MUS specialist.
- Business Process Analysis.

TEACHING

Courses taught at the University of Kent

- MA934 - Probability and Statistics for Finance (Sep 2011 to Aug 2016). Postgraduate
- MA632 - Regression (Sep 2014 to Aug 2016). Undergraduate
- MA538 - Applied Bayesian Modelling (from Sep 2016). Undergraduate
- MA882 - Advanced Regression Modelling (from Sep 2016). Postgraduate
- MA319 - Probability and Statistics for Actuarial Science (from Sep 2016). Postgraduate
- MA5507 - Mathematical Statistics (from Sep 2017). Undergraduate

Courses taught outside the University of Kent

- Objective Bayesian Analysis (2016 and 2017) - PhD course at the London Taught Course Centre
- Introduction to Bayesian Inference (2017 and 2018) - Università degli Studi di Milano, Department of Economics, Management and Quantitative Methods (Erasmus +)

HONORS AND AWARDS

- National Scientific Qualification for Associate Professor in Statistics, conferred by the Italian Ministry of Education, University and Research (Apr 2018)
- ISBA Travel Award (2011, 2012 and 2013)
- Royal Society, Equipment Grant (28/03/16 to 27/03/17). Awarded £7,600 to purchase a workstation for intensive parallel computing (Principal Investigator).
- Chair of the East Kent Royal Statistical Society Group (Dec 2017 - Current)

PUBLICATIONS AND CONFERENCE POSTERS

Papers in Refereed Journals

- C. Villa, S.G. Walker (2014). Objective prior for the number of degrees of freedom of a t distribution. *Bayesian Analysis*, **9**, 197–220
- C. Villa, S.G. Walker (2014). A Cautionary Note on the Discrete Uniform Prior for the Binomial N : Comment. *Ecology*, **95**, 2674–2677
- C. Villa, S.G. Walker (2015). An Objective Bayesian model Criterion to Determine Model Prior Probabilities *Scandin. J. of Statist.*, **42**, 947–966
- C. Villa, S.G. Walker (2015). An Objective Approach to Prior Mass Functions for Discrete Parameter Spaces. *J. Amer. Statist. Assoc.*, **110**, 1072–1082
- C. Villa (2016). Bayesian Estimation of the Threshold of a Generalised Pareto Distribution for Heavy-Tailed Observations. *TEST*, **26**, 95–118
- Leisen, F., Villa, C. and Rossini, L. (2016). A note on the posterior inference for the Yule-Simon distribution. *Journal of Statistical Computation and Simulation*, **87**, 1179–1188
- Leisen, F., Villa, C. and Marin, J. (2017). Objective Bayesian modelling of insurance risks with the skewed Student- t distribution. *Applied Stoc. Mod. in Business and Industry*, **33**, 136–151.
- C. Villa, S.G. Walker (2017). On the Mathematics of the Jeffreys–Lindley Paradox. *Communications in Statistics*. **46**, 12290–12298
- Leisen, F., Rossini, L. and Villa, C. (2017). Objective Bayesian Analysis of the Yule-Simon Distribution with Applications. *Computational Statistics*, **33**, 99–126
- C. Villa and F.J. Rubio (2018). Objective priors for the number of degrees of freedom of a multivariate t distribution and the t -copula. *Computational Statistics and Data Analysis*. **124**, 197–219

Submitted Papers

- C. Villa, J. Lee (2018). Model prior distribution for variable selection in linear regression models. Revision *Bayesian Analysis*. arXiv:1512.08077
- F. Leisen, C. Villa and S.G. Walker (2018). On a Global Objective Prior from Score Rules. To be Submitted to *J. Royal Statist. Soc., B*. arXiv:1706.00599
- L. Hinoveanu, F. Leisen and C. Villa (2018). Objective Bayesian Analysis for Change Point Problems. Revision submitted to *Computational Statistics and Data Analysis*. arXiv:1702.05462
- Leisen, F., Rossini, L. and Villa, C. (2018). Flexible and objective time series analysis: a loss-based approach with two-piece location-scale distributions. Submitted to *TEST*. arxiv:1802.05292

Conference Posters

- C. Villa, S.G. Walker. Objective Bayes for discrete parameters. Poster presented at 2011 O-Bayes conference, Shanghai.
- C. Villa, S.G. Walker. An objective prior for the parameter n of a binomial distribution. Poster presents at 2012 ISBA conference, Kyoto.
- C. Villa, S.G. Walker. Bayesian model selection: objective model probabilities. Short talk at the 2013 International Workshop on Bayesian Model Selection, Shanghai. Awarded the Best Student Talk prize.
- C. Villa, S.G. Walker. Objective Bayesian model selection. Poster presented at O-Bayes 2013, Durham, US.

INVITED SPEAKER CONFERENCE/SEMINARS

Invited talks

- 14th ISBA World Meeting, Edinburgh, UK (Jun 2018). *Invited Speaker*.
- O-Bayes 17, Austin, US (Dec 2017). Invited speaker. *Invited Speaker*.
- CMStatistics 2016, ERCIM WG, Sevilla, Spain (Dec 2016) *Invited speaker*.
- Athens Meeting on Statistics, Athens, Greece (Jun 2015). *Invited speaker*.
- O-Bayes 15, Valencia, Spain (Jun 2015). *Invited discussant*.

Seminars

- Department of Statistics, University of Auckland, New Zealand (May 2018)
- School of Finance and Statistics, East China Normal University, China (Jan 2018)
- Dept. of Economia, Management e Metodi Quantitativi, Università degli Studi di Milano, Italy (Apr 2017)
- Dept. of Economics, Ca Foscari University of Venice, Italy (Apr 2017)
- School of Mathematics and Statistics, Victoria University of Wellington, New Zealand (Dec 2016)
- School of Mathematics and Statistics, University College of Dublin, Ireland (Apr 2015).
- Dept. of Statistics, University Carlos III of Madrid, Spain (Nov 2014).
- Dept. of Statistics and Actuarial Science, University of Hong Kong, Hong Kong (Aug 2014)
- Dept. of Mathematics, Heriot-Watt University, Edinburgh, UK (May 2014).
- Dept. of Decision Sciences, Università Bocconi in Milan, Italy (May 2014).
- Dept. MEMOTEF, Università La Sapienza in Rome, Italy (April 2013).
- Dept. of Scienze Statistiche, Università Cattolica in Milan, Italy (April 2013).

SOFT SKILLS

Among the several soft skills I have developed during my career, the following are, perhaps, the most relevant:

Leadership and analytic thinking	Team work as well as work in autonomy
Problem solving and decision making	Time and project management
Negotiation	Oral and written communication
Presentation skills	Integrity and reliability

MEMBERSHIPS AND CERTIFICATIONS

- Royal Statistical Society, Fellow Member (and Chair of the East Kent RSS Group)
- International Society for Bayesian Analysis (ISBA), Affiliate
- Information Systems Audit and Control Association (ISACA), Senior Member
- Certified in Risk and Information Systems Control (CRISC), by ISACA

Data: 18.6.2018

Luogo: Canterbury, UK