# Irene Crimaldi

Citizenship: Italian

Affiliation: IMT<sup>1</sup> School for Advanced Studies Lucca<sup>2</sup>

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## Present academic position

• Since November 2014 full-time Associate Professor ("Professore di seconda fascia") of Statistics (Italian code: 13/D1 - SECS-S/01) at the IMT School for Advanced Studies, Lucca, Italy. (Position obtained as a consequence of the achievement of the Italian qualification ("abilitazione scientifica nazionale", call 2012, date: February 10, 2014) and of an evaluation procedure for promotion (art. 24, comma 6, L. 240/2010.)

• Member of the Scientific Board of the IMT PhD programs (since XXVIII cycle).

#### Past academic positions

• November 2012 - October 2017: person appointed by the IMT Director for the coordination of the PhD activities: formative project, coursework and other didactic activities, higher education and research apprenticeship ("apprendistato di alta formazione e ricerca"), job placement.

- April 2013 October 2017: IMT coordinator of the international mobility programs for students.
- November 2011 October 2014:
   full-time tenured assistant professor ("Ricercatore universitario di ruolo confermato,
   in regime di tempo pieno") of Probability and Mathematical Statistics (Italian code:
   01/A3-MAT/06) at IMT Lucca, Italy. (Position obtained as a consequence of a
   transfer call.)
- Academic year 2011/12 Academic year 2013/14: "Professore aggregato" (art. 1, L. 230/2005 and art. 6, L. 240/2010) at IMT Lucca, Italy.

<sup>&</sup>lt;sup>1</sup> "Institutions, Markets and Technologies"

<sup>&</sup>lt;sup>2</sup>Italian public graduate school and research institute

- November 2006 October 2011: full-time permanent Researcher ("Ricercatore universitario di ruolo, in regime di tempo pieno") in Probability and Mathematical Statistics (Italian code: MAT/06) at the Department of Mathematics of the University of Bologna (Faculty of Science), Italy. (Position obtained as a consequence of an open competition based on two written and one oral examinations and qualifications.) Tenure ("conferma in ruo-
- Academic year 2006/07 Academic year 2011/2012:
   "Professore aggregato" (art. 1, L. 230/2005 and art. 6, L. 240/2010) at the Faculty of Science, University of Bologna, Italy.

lo") since November 2009 (D.D. n. 726-2010, March 19, 2010).

- April 2003 October 2006: postdoctoral position ("assegno di ricerca") in Probability and Mathematical Statistics (Italian code: MAT/06) at the Department of Mathematics, University of Bologna (Italy), for 40 months. Supervisor: Prof. M. Campanino. (Position obtained as a consequence of an open competition based on qualifications and an oral examination.)
- January March 2003: fellowship from the Department of Applied Mathematics, University of Pisa, Italy. Supervisor: Prof. F. Flandoli.

## Education, scholarships and internships

- January 2000 December 2002:
  PhD in Financial Mathematics from the "Scuola Normale Superiore" of Pisa, Italy.
  Dissertation title: Convergence of conditional expectations. Grade: 70/70 cum
  laude. Supervisors: Prof. Giorgio Letta (University of Pisa, Italy) and Prof. Luca
  Pratelli (Naval Academy, Livorno, Italy). Referees: Prof. Francesco Russo (University of Paris 13, France) and Prof. Wolfgang Woess (University of Graz, Austria).
  - (Position covered by a scholarship obtained as a consequence of an open competition based on a written and an oral examinations and qualifications.)
- December 20, 2001: Appointment as "cultore della materia" of Probability and Mathematical Statistics (Italian code: MAT/06) by the board of the degree program in Mathematics of the University of Pisa, Italy.
- March 26 September 26, 2001: internship with the "Monte dei Paschi di Siena" Bank, Risk Management area, Siena, Italy. Main activities:
  - study of the second Basel accord (Basel 2) and analysis of its impact on the capital requirements of the Bank;
  - participation in the project aimed at constructing a portfolio model for estimating the credit VaR.

- January December 1999: scholarship from the National Institute for Advanced Mathematics ("Istituto Nazionale di Alta Matematica" <sup>3</sup>, INdAM) at the University of "Milano-Bicocca", Milan, Italy. (Scholarship obtained as a consequence of an open competition based on qualifications.)
- October 29, 1998: graduated cum laude in Mathematics from the University of Pisa, Italy. Dissertation in Probability theory with title Stable convergence and its applications. Supervisor: Prof. G. Letta. Essay in Operational research with title Global convergent versions of the Polak-Ribière method. Supervisor: Prof. M. Pappalardo.

#### Awards

"Bruno de Finetti" prize (2001), awarded by the "Accademia Nazionale dei Lincei", Rome, Italy.

## Publications and works in progress

#### Preprints and works in progress

- G. Aletti I. Crimaldi A. Ghiglietti, Interacting reinforced stochastic processes: statistical inference based on the weighted empirical means, arXiv (1811.10255, 2018), submitted.
- C. Becatti<sup>4</sup> I. Crimaldi F. Saracco, Collaboration and followership: a stochastic model for activities in bipartite social networks, arXiv (1811.00418, 2018), submitted.

#### IN JOURNALS OR IN BOOKS

- G. Aletti I. Crimaldi A. Ghiglietti, Networks of reinforced stochastic processes: asymptotics for the empirical means, forthcoming in Bernoulli, International Statistical Institute and Bernoulli Society for Mathematical Statistics and Probability (ISI/BS), ISSN 1350-7265.
- I. Crimaldi P. Dai Pra P-Y. Louis I. G. Minelli (2019), Synchronization and functional central limit theorems for interacting reinforced random walks, Stochastic Processes and their Applications, 129(1), 70-101, Elsevier, ISSN 0304-4149.
- G. Aletti I. Crimaldi A. Ghiglietti (2017), Synchronization of reinforced stochastic processes with a network-based interaction, The Annals of Applied Probability, 27(6), 3787-3844, Institute of Mathematical Statistics, ISSN 1050-5164.
- I. Crimaldi M. Del Vicario<sup>4</sup> G. Morrison W. Quattrociocchi M. Riccaboni (2017), *Modeling networks with a growing feature-structure*, Interdisciplinary Information Sciences, 23(2), 127-144, Graduate School of Information Sciences, Tohoku University, ISSN 1340-9050.

<sup>&</sup>lt;sup>3</sup>Italian self-governing state research institute

<sup>&</sup>lt;sup>4</sup>IMT PhD student under my supervision for the preparation of this work

- I. Crimaldi P. Dai Pra I. G. Minelli (2016), Fluctuation theorems for synchronization of interacting Pólya's urns, Stochastic Processes and their Applications, 126(3), 930-947, Elsevier, ISSN 0304-4149.
- P. Boldi I. Crimaldi C. Monti<sup>5</sup> (2016), A network model characterized by a latent attribute structure with competition, Information Sciences, 354, 236-256, Elsevier, ISSN 0020-0255.
- I. Crimaldi (2016), Central limit theorems for a hypergeometric randomly reinforced urn, Journal of Applied Probability, 53(3), 899-913, Applied Probability Trust, ISSN 0021-9002.
- P. Berti I. Crimaldi L. Pratelli P. Rigo (2016), Asymptotics for randomly reinforced urns with random barriers, Journal of Applied Probability, 53(4), 1206-1220, Applied Probability Trust, ISSN 0021-9002.
- M. Bonollo I. Crimaldi A. Flori<sup>4</sup> L. Gianfagna<sup>4</sup> F. Pammolli (2016), Assessing financial distress dependencies in OTC markets: a new approach by trade repositories data, Financial Markets and Portfolio Management, 30(4), 397-426, Springer, ISSN 1934-4554.
- P. Berti I. Crimaldi L. Pratelli P. Rigo (2015), Central limit theorems for an Indian buffet model with random weights, The Annals of Applied Probability, 25(2), 523-547, Institute of Mathematical Statistics, ISSN 1050-5164.
- M. Bonollo I. Crimaldi A. Flori<sup>4</sup> (2015), Systemic importance of financial institutions: from a global to a local perspective? A network theory approach (in Italian), Bancaria, 2/2015, 54-69, ABI Associazione Bancaria Italiana Bancaria Editrice, ISSN 0005-4623. English version by M. Bonollo, I. Crimaldi, A. Flori, F. Pammolli and M. Riccaboni available in EIC working paper series #9/2014 IMT Lucca.
- M. Bonollo I. Crimaldi A. Flori<sup>4</sup> F. Pammolli M. Riccaboni (2015), Systemic risk and banking regulation: some facts on the new regulatory framework, Corporate Ownership & Control, 12(2), 52-63, Virtus Interpress, ISSN 1727-9232.
- A. Chessa I. Crimaldi M. Riccaboni L. Trapin<sup>4</sup> (2014), Cluster analysis of weighted bipartite networks: a new copula-based approach, PLoS One, 9 (10), e109507, 12 pages + supporting information (1 page), PLoS, ISSN 1932-6203.
- P. Berti I. Crimaldi L. Pratelli P. Rigo (2014), An Anscombe-type theorem, Journal of Mathematical Sciences, 196(1), 15-22, Springer + Business Media New York, Editor: V. Korolev, ISSN 1072-3374.
- G. Caldarelli A. Chessa I. Crimaldi F. Pammolli (2013), Weighted networks as randomly reinforced urn processes, Physical Review E (Statistical, nonlinear, and soft matter physics), 87(2), 020106(R), 1-4, American Physical Society, ISSN 1539-3755.

 $<sup>^5</sup>$ During the preparation of this work, PhD student at the Dep. of Computer Science, Univ. of Milan, Italy

- I. Crimaldi A. Di Crescenzo A. Iuliano B. Martinucci (2013), A generalized telegraph process with velocity driven by random trials, Advances in Applied Probability, 45(4), 1111-1136, Applied Probability Trust, ISSN 0001-8678.
- A. Bianchi M. Campanino I. Crimaldi (2012), Asymptotic normality of a Hurst parameter estimator based on the modified Allan variance, International Journal of Stochastic Analysis, vol. 2012, ID 905082, 20 pages, Hindawi Publ. Corporation, ISSN 2090-3332.
- P. Berti I. Crimaldi L. Pratelli P. Rigo (2011), A central limit theorem and its applications to multicolor randomly reinforced urns, Journal of Applied Probability, 48(2), 527-546, Applied Probability Trust, ISSN 0021-9002.
- P. Berti I. Crimaldi L. Pratelli P. Rigo (2010), Central limit theorems for multicolor urns with dominated colors, Stochastic Processes and their Applications, 120(8), 1473-1491, Elsevier, ISSN 0304-4149.
- F. Bassetti I. Crimaldi F. Leisen (2010), Conditionally identically distributed species sampling sequences, Advances in Applied Probability, 42(2), 433-459, Applied Probability Trust, ISSN 0001-8678.
- P. Berti I. Crimaldi L. Pratelli P. Rigo (2009), Rate of convergence of predictive distributions for dependent data, Bernoulli, 15(4), 1351-1367, International Statistical Institute and Bernoulli Society for Mathematical Statistics and Probability (ISI/BS), ISSN 1350-7265.
- I. Crimaldi (2009), An almost sure conditional convergence result and an application to a generalized Pólya urn, International Mathematical F., 4, no. 23, 1139-1156, Hikari Ltd., ISSN 1312-7594.
- I. Crimaldi F. Leisen (2008), Asymptotic results for a generalized Pólya urn with "multi-updating" and applications to clinical trials, Communications in Statistics Theory and Methods, vol. 37(17), 2777-2794, Taylor & Francis, ISSN 0361-0926.
- I. Crimaldi G. Letta L. Pratelli (2007), A strong form of stable convergence, Séminaire de Probabilités XL (ISSN 0720-8766), Lecture Notes in Mathematics vol. 1899 (ISSN 0075-8434, ISBN 978-3-540-71188-9), 203-225, Springer Verlag, Editors: C. Donati-Martin, M. Émery, A. Rouault, C. Stricker.
- I. Crimaldi G. Letta L. Pratelli (2007), Sur l'interversion de l'ordre entre deux opérations sur les tribus, Comptes Rendus Mathématiques, Acad. Sci. Paris, Ser. I, 345(6), 341-344, Elsevier, ISSN 1631-073X.
- I. Crimaldi L. Pratelli (2005), Convergence results for multivariate martingales, Stochastic Processes and their Applications, vol. 115(4), 571-577, Elsevier, ISSN 0304-4149.

- I. Crimaldi L. Pratelli (2005), Convergence results for conditional expectations, Bernoulli, vol. 11(4), 737-745, International Statistical Institute and Bernoulli Society for Mathematical Statistics and Probability (ISI/BS), ISSN 1350-7265.
- I. Crimaldi L. Pratelli (2005), Two inequalities for conditional expectations and convergence results for filters, Statistics & Probability Letters, vol. 74(2), 151-162, Elsevier, ISSN 0167-7152.
- I. Crimaldi (2004), On the behavior of the conditional expectations in Skorohod representation theorem, Statistics & Probability Letters, vol. 67(2), 141-148, Elsevier, ISSN 0167-7152.
- I. Crimaldi (2002), Convergence results for a normalized triangular array of symmetric random variables, Expositiones Mathematicae, vol. 20(4), 375-384, Urban & Fischer Verlag, ISSN 0723-0869.
- I. Crimaldi G. Letta (2000), Sur la tribu borélienne de l'espace de Skorohod, Rend. Accademia Nazionale delle Scienze detta dei XL, Memorie di matematica e applicazioni, 118°, Vol. XXIV, fasc. 1, 255-268, Monograf, ISSN 1128-8582.
- I. Crimaldi L. Pratelli (1998), Paul Lévy type inequalities for symmetric random variables, Rend. Accademia Nazionale delle Scienze detta dei XL, Memorie di matematica e applicazioni, 116°, Vol. XXII, fasc. 1, 77-84, Monograf, ISSN 1128-8582.

#### In Proceedings

- A. Bianchi S. Bregni I. Crimaldi M. Ferrari (2012), Analysis of a Hurst parameter estimator based on the modified Allan variance, in 2012 IEEE Global Communications Conference (GLOBECOM), communications QoS, reliability and modelling symposium, 3-7 December 2012, Anaheim, CA, USA, pp. 1716-1721, IEEE, ISSN 1930-529X, ISBN 978-1-4673-0921-9.
- A. Baldi Antognini I. Crimaldi (2006), A dose-finding sequential method for targeting a given mean response: up & down experiments, Invited Session "Adaptive experiments", XLIII scientific meeting of the Italian Statistical Society (SIS) plenary and specialized sessions, 14-16 June 2006, Turin, pp. 415-426, CLEUP Padua, ISBN 88-7178-791-9.

#### Monographs

- I. Crimaldi (2016), Introduction to the notion of stable convergence and its variants, in Italian, published by "Unione Matematica Italiana", n. 57, total number of pages: xv + 155, Monograf s.r.l., Bologna, ISBN 978-88-96336-22-9.
- I. Crimaldi (2002), An introduction to point random measures, in Italian, published by the Department of Mathematics, University of Pisa, n. 2.458.1429 (section "Mathematical Analysis and Probability"), total number of pages: 29.

• I. Crimaldi (2000), *The Skorohod space*, in Italian, published by the Department of Mathematics, University of Pisa, n. 2.379.1257 (section "Mathematical Analysis and Probability"), total number of pages: 23.

## Curatorship

• I. Crimaldi (curated by) (2001), Tomas Björk, A geometric view of the term structure of interest rates, Cattedra Galileiana 2000 (Lecture notes written by Irene Crimaldi), lecture notes of the course by Prof. T. Björk (Stockholm School of Economics) at the "Scuola Normale Superiore", Pisa ("Cattedra Galileiana" 3-12 April 2000), published by "Scuola Normale Superiore" of Pisa, CompoMat, total number of pages: vi + 68.

#### OTHER EXPERIENCES

June - July 2003: Collaboration with the "Istituto della Enciclopedia Italiana Treccani" for the 9th volume of the collection "Storia della Scienza" (Science History).

## Funded research projects

- Scientific coordination (in collaboration with Dr. M. Bonollo, IASON ltd.) of the unit "Instability, contagion and crisis in financial networks" of the research project "CRISIS Lab", financed by the Italian Government (MIUR, PNR 2011-2013), managed by IMT Lucca and CNR Institute of Complex Systems (ISC). Scientific Directors: Prof. F. Pammolli, Prof. L. Pietronero. Duration: 3 years since January 2012 (effective period: April 2012 June 2016).
- Participation in the research project "Probabilistic models for network traffic", financed by the National Group for Mathematical Analysis, Probability and their Applications ("Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni", GNAMPA) of the National Institute for Advanced Mathematics ("Istituto Nazionale di Alta Matematica", INdAM). Year: 2011. Duration: 1 year.
- Participation in the research project "Exchangeable sequences, copulas and their generalizations", financed by the National Group for Mathematical Analysis, Probability and their Applications ("Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni", GNAMPA) of the National Institute for Advanced Mathematics ("Istituto Nazionale di Alta Matematica", INdAM). Year: 2009. Duration: 1 year.
- Participation in the research project "Bayesian methods: theory and applications" (unit "Nonparametric Bayesian inference and limit theorems for dependent data"), financed by the Italian Government (MIUR, PRIN 2008). Area: Economics and Statistics (Italian code: 13). Duration: 2 years.

#### Teaching experience

#### SUPERVISION ACTIVITY

• IMT PhD students currently under my supervision: Carolina Becatti (ciclo XXXI), Selene Perazzini (ciclo XXXI), Costanza Tortù (ciclo XXXII).

- Supervisor of some IMT PhD students for the preparation of publications.
- Supervisor (in collaboration with Dr. Armando Rungi, IMT Lucca) of the PhD thesis with title Four Essays on Hidden Risks into the Global Financial Architecture. Student: Laura Gianfagna, IMT PhD program (Economics), XXIX cycle.
- Supervisor (in collaboration with Prof. Fabio Pammolli, IMT Lucca) of the PhD thesis with title *Three Essays on Systemic Risk and Financial Stability*. Student: Andrea Flori, IMT PhD program (Economics), XXVIII cycle.
- Supervisor of the dissertation with title *Discrete martingales and some applications*. Student: Roberto Luzi, bachelor degree in Mathematics, academic year 2010/11, University of Bologna, Italy.
- Supervisor of the dissertation Stationary processes and time series analysis. Student: Gianluca Vasile, master degree in Mathematics (laurea specialistica), academic year 2010/11, University of Bologna, Italy. Assistant supervisor: Dr. Marta Di Lascio (Dep. of Statistics, Univ. of Bologna).
- Supervisor of the dissertation with title An introduction to simple random walks. Student: Sara Garzia, bachelor degree in Mathematics, academic year 2008/09, University of Bologna, Italy.
- Supervisor of the dissertation with title *Point processes and duration data analysis*. Student: Grazia Di Cosmo, master degree in Mathematics (laurea specialistica), academic year 2007/08, University of Bologna, Italy. Assistant supervisor: Dr. Angelina Mazzocchetti (Regione Emilia-Romagna).
- Supervisor of the dissertation with title Markov chains and their applications in PageRank and SALSA algorithms. Student: Kevin Nicola Giove, bachelor degree in Computer science, academic year 2007/08, University of Bologna, Italy.
- Supervisor of the essay with title Construction of a Wiener process. Student: Mattee Camaggi, degree in Mathematics, academic year 2006/07, University of Bologna, Italy.

#### Courses

Academic year 2018/19:

- Lecturer of Foundations of Probability and Statistical Inference (in English), IMT PhD program, IMT Lucca, Italy.
- Lecturer of Stochastic Processes and Stochastic Calculus (in English), IMT PhD program, IMT Lucca, Italy.

#### Academic year 2017/18:

• Lecturer of Foundations of Probability and Statistical Inference (in English), IMT PhD program, IMT Lucca, Italy.

• Lecturer of Stochastic Processes and Stochastic Calculus (in English), IMT PhD program, IMT Lucca, Italy.

## Academic year 2016/17:

- Lecturer of Foundations of Probability and Statistical Inference (in English), IMT PhD program, IMT Lucca, Italy.
- Lecturer of Stochastic Processes and Stochastic Calculus (in English), IMT PhD program, IMT Lucca, Italy.

## Academic year 2015/16:

- Lecturer of Foundations of Probability and Statistical Inference (in English), IMT PhD program, IMT Lucca, Italy.
- Lecturer of Stochastic Processes and Stochastic Calculus (in English), IMT PhD program, IMT Lucca, Italy.

## Academic year 2014/15:

- Lecturer of Foundations of Probability Theory and Statistical Inference (in English), IMT PhD program, IMT Lucca, Italy.
- Lecturer of *Statistics Lab* (in English), IMT PhD program, IMT Lucca, Italy. In collaboration with Rodolfo Metulini (IMT Lucca).
- Lecturer of Stochastic Processes and Stochastic Calculus (in English), IMT PhD program, IMT Lucca, Italy. In collaboration with Andrea Gabrielli (Istituto dei Sistemi Complessi (ISC), CNR).

#### Academic year 2013/14:

- Lecturer of Foundations of Probability Theory (in English), IMT PhD program, IMT Lucca, Italy.
- Lecturer of *Introduction to Mathematical Statistics and Stochastic Processes* (in English), IMT PhD program, IMT Lucca, Italy.

## Academic year 2012/13:

- Lecturer of *Probability Theory, Stochastic Processes and Mathematical Statistics I* (in English), IMT PhD program, IMT Lucca, Italy.
- Lecturer of *Probability Theory, Stochastic Processes and Mathematical Statistics II* (in English), IMT PhD program, IMT Lucca, Italy.

#### Academic year 2011/12:

• Lecturer of *Probability theory, Stochastic Processes and Mathematical Statistics* (in English), IMT PhD program, IMT Lucca, Italy.

• Lecturer of Complements of probability and mathematical statistics (6 credits, in Italian), master in Mathematics (laurea magistrale), University of Bologna, Italy.

## Academic year 2010/11:

- Lecturer of *Mathematics, Probability theory and Statistics*, IMT PhD program, IMT Lucca, Italy. Activity coordinator: Prof. L. Pratelli.
- Lecturer of *Probability calculus and mathematical statistics* (8 credits, in Italian), degree program in Information Science for Management, University of Bologna, Italy.
- Lecturer of Complements of probability and mathematical statistics (6 credits, in Italian), master in Mathematics (laurea magistrale), University of Bologna, Italy.

#### Academic year 2009/10:

- Lecturer of *Complements of probability and statistics* (6 credits, in Italian), master in Mathematics (laurea magistrale), University of Bologna, Italy.
- Lecturer of *Probability calculus and mathematical statistics* (8 credits, in Italian), degree program in Information Science for Management, University of Bologna, Italy.

# Academic year 2008/09:

- Lecturer of *Stochastic processes* (6 credits, in Italian), master in Mathematics (laurea specialistica), University of Bologna, Italy.
- Lecturer of *Probability calculus and mathematical statistics* (8 credits, in Italian), degree program in Internet Sciences, University of Bologna, Italy.
- Teaching assistant for *Probability calculus and mathematical statistics* (in Italian), degree program in Computer Science, University of Bologna, Italy.

## Academic year 2007/08:

- Lecturer of *Stochastic processes* (6 credits, in Italian), master in Mathematics (laurea specialistica), University of Bologna, Italy.
- Lecturer of *Probability calculus and mathematical statistics (M-Z)* (6 credits, in Italian), degree program in Computer Science, University of Bologna, Italy.

#### Academic year 2006/07:

- 14 hours of lecture on Markov chains, title course *Markov chains and hidden Markov chains* (in Italian), PhD program in Mathematics, University of Bologna, Italy. Activity coordinator: Prof. M. Campanino.
- Lecturer of *Probability calculus and mathematical statistics (M-Z)* (6 credits, in Italian), degree program in Computer science, University of Bologna, Italy.

• Teaching assistant for *Stochastic processes* (in Italian), master in Mathematics (laurea specialistica), University of Bologna, Italy.

## Academic year 2005/06:

- Teaching assistant for *Mathematical models for financial markets* (in Italian), second level master in Mathematics for Applications, University of Bologna, Italy.
- Teaching assistant for *Stochastic processes* (in Italian), master in Mathematics (laurea specialistica), University of Bologna, Italy.
- Teaching assistant for *Probability and mathematical statistics 1* (in Italian), degree program in Mathematics, University of Bologna, Italy.
- Teaching assistant for *Numerical analysis-Probability and statistics* (in Italian), master in Bioinformatics (laurea specialistica), University of Bologna, Italy.
- Teaching assistant for *Probability and mathematical statistics 2* (in Italian), degree program in Mathematics, University of Bologna, Italy.

# Academic year 2004/05:

- Teaching assistant for *Mathematical models for financial markets* (in Italian), second level master in Mathematics for Applications, University of Bologna, Italy.
- Teaching assistant for *Probability calculus and mathematical statistics (M-Z)* (in Italian), degree program in Computer Science, University of Bologna, Italy.

#### Academic year 2003/04:

- Teaching assistant for *Mathematical models for financial markets* (in Italian), second level master in Mathematics for Applications, University of Bologna, Italy.
- Teaching assistant for *Probability and mathematical statistics 2* (in Italian), degree program in Mathematics, University of Bologna, Italy.

## Academic year 2002/03:

• Teaching assistant for *Stochastic processes* (in Italian), degree program in Mathematics, University of Pisa, Italy.

## Academic year 2001/02:

- Teaching assistant for *Stochastic processes* (in Italian), degree program in Mathematics, University of Pisa, Italy.
- Teaching assistant for *Probability* (in Italian), degree program in Mathematics, University of Pisa, Italy.

#### Further information

- Member of the National Group for Mathematical Analysis, Probability and their Applications ("Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni", GNAMPA) of the National Institute for Advanced Mathematics ("Istituto Nazionale di Alta Matematica", INdAM).
- Reviewer for *Mathematical Reviews*, American Mathematical Society.
- Referee reports for the following journals: "Annals of Statistics", "Journal of the Royal Statistical Society", "Advances in Applied Probability", "Journal of Applied Probability", "Physical Review E", "Statistical Methods & Applications", "Environmental and Ecological Statistics", "Statistics & Probability Letters", "Chaos, Solitons & Fractals", "Signal Processing", "Indian Journal of Pure and Applied Mathematics".
- Referee reports for the following PhD theses:
  - "Negatively reinforced balanced urn models" (Gursharn Kaur, Indian Statistical Institute, 2018).
  - "Three essays on the spreading of digital misinformation" (Alessandro Bessi, IUSS Institute for Advanced Study of Pavia, 2016).
- January 24, 2014: seminar on "The higher education and research apprenticeship" ("L'apprendistato di alta formazione e ricerca") at the Association of Industrialists, Lucca.
- Cooperation to high school senior advising ("Giornate per l'orientamento") organized by the University of Bologna, Italy. Activity coordinator: Prof. E. Caliceti.
- Cooperation to the organization of the "Summer school in probability" (July 6-8, 2009), Villa Gandolfi Pallavicini, Bologna, Italy. Lecturers: Prof. J.D. Deuschel (Berlin Technische Universitaet, Germany) and Prof. A. Guillin (University of Clermont-Ferrand, France).
- May 7 June 7, 2007:
   Guest scholar at the Institut Galilée, University of Paris 13, France. Supervisor:
   Prof. F. Russo.

#### Foreign languages

English (advanced).

#### Leave periods

Maternity leave: May 22 - October 11, 2017. Parental leave: October 12 - December 11, 2017.

Last update: November 27, 2018