

CURRICULUM VITAE  
**PIERO VERONESE**  
JULY 2021

**Education**

- 1987 Ph.D in Statistics, University of Trento, Italy  
1981 *Laurea cum laude* in Economics and Social Sciences, Bocconi University, Milan, Italy

**Employment positions**

- 2001-current Professor of Statistics, Department of Decision Sciences, Bocconi University  
2001-current Member of the Faculty Board PhD in Statistics, L. Bocconi University  
2115-2021 Member of the Board of the Fondo Pensione dell'Università Bocconi  
1998-2001 Associate Professor, Institute of Quantitative Methods, Bocconi University  
1998-2000 Member of the Faculty Board PhD in Statistics, University of Trento  
1987-1998 Assistant Professor, Institute of Quantitative Methods, Bocconi University

**Academic Activities**

- 2008-2013 Head of the Department of Decision Sciences, Bocconi University  
2012-2013 Reviewer for the Research Quality Evaluation 2004-2010 (VQR) of the Italian Ministry of Instruction, University and Research (MIUR)  
2001-2005 Member of the Evaluation Committee, Bocconi University.  
1995,1997 Coordinator of the Summer School of Statistics and Probability, Bocconi University

**Research Interests**

Bayesian, Fiducial and Confidence statistical inference and their comparisons with standard frequentist inference with emphasis on subjective probabilities and foundational aspects.

Specific topics:

- Characterization of priors: non-informative and reference priors, conjugate and enriched conjugate prior families for exponential models.
- Bayesian models comparison and appropriate priors.
- Construction of statistical models.
- Fiducial and confidence distributions for univariate and multivariate parameters and their asymptotic properties.

**Awards**

Award for research excellence, Bocconi University, 2003 and 2009. Research profile Bocconi University 2009/10 – 2010/11 and 2011/12- 2012-13.

Bocconi teaching award 2011-12.

**Professional Membership**

Institute of Mathematical Statistics; American Statistical Association; International Society for Bayesian Analysis; Società Italiana di Statistica.

### **Referee for**

Annals of Statistics, Bayesian Analysis, Journal of the American Statistical Association, Journal of the Royal Statistical Society (series B), International Statistical Review, Journal of Multivariate Analysis, Metron, Statistical Methods and Applications, Statistics and Probability Letters, Test.

### **Visiting positions**

Department of Mathematics & Statistics, University of New Mexico, May 2009  
INRIA Saclay, Department of Mathematics, University Paris Sud (Orsay, France), November 2005  
IIMAS, UNAM, Mexico City, Mexico, February 2005 and September 2002;  
ISDS, Duke University, Durham, USA, February 2004  
Statistics Department, Carnegie Mellon University, Pittsburgh, PA, USA, June-October 1989

### **International Lectures and Presentations**

*ISBA World Meeting 2016 (invited lecture), Inference with Confidence, Oslo 2015 (invited lecture), International Workshop on Recent advances in statistical inference: theory and case studies, Padova 2013 (invited discussant), International Workshop on Objective Bayes Methodology (O'Bayes 07), Roma (invited discussant); Fourth International Workshop on Objective Prior Methodology, Centre P. Langevin, Aussois, France (invited lecture); International Symposium on Probability and Bayesian Statistics, Innsbruck; Third Valencia International Meeting on Bayesian Statistics, Altea, Spagna; The 2<sup>th</sup> World Congress of the Bernoulli Society and 53<sup>th</sup> Annual Meeting of the Institute of Mathematical Statistics, Uppsala, Svezia; Fourth Valencia International Meeting on Bayesian Statistics, Peniscola, Spagna; 20<sup>th</sup> European meeting of Statisticians, Bath, Gran Bretagna; Joint Statistical Meetings of the American Statistical Association (153<sup>rd</sup> Annual Meeting) and Institute of Mathematical Statistics (56<sup>th</sup> Annual Meeting), S.Francisco, U.S.A.; Fifth Valencia International Meeting on Bayesian Statistics, Alicante, Spagna; 50<sup>th</sup> Session of the International Statistical Institute, Pechino, Cina; 22<sup>nd</sup> European Meeting of Statisticians. 7<sup>th</sup> Vilnius Conference on Probability Theory and Mathematical Statistics (invited lecture);*

### **Teaching Experience**

Statistics, Advanced Statistics, Probability Theory, Bayesian Statistics, Quality control, Calculus. Courses taught at: Università Bocconi, Università di Pavia, Università Milano-Bicocca, Università degli Studi di Milano, Università Carlo Cattaneo (LIUC), Castellanza, (Va).

### **Selected Publications**

- "Confidence Distribution for the Ability Parameter of the Rasch Model"(with E. Melilli), *Psychometrika*, **86**, 131-166, 2021.
- "Fiducial, confidence and objective Bayesian posterior distributions for a multidimensional parameter" (with E.Melilli), the *Journal of Statistical Planning and Inference*, **195**, 98-105, 2018;

- "Some asymptotic results for fiducial and confidence distributions"(with E. Melilli), *Statistics and Probability Letters*, **134**, 98-105, 2018;
- Chisini means and rational decision making: equivalence of investment criteria (con C.A. Magni e R. Graziani) in *Mathematics and Financial Economics*, **12**, 193-217, 2018.
- "Fiducial and confidence distributions for real exponential families" (with E.Melilli) in *Scandinavian Journal of Statistics*, **42**, 471-484, 2015.
- "Feller operators and mixture priors in Bayesian nonparametrics" (with S. Petrone) in *Statistica Sinica*, **20**, 379-404, 2010;
- "How to compute a mean? The Chisini approach and its applications" (with R. Graziani) in *The American Statistician*, **63**, 33-36, 2009;
- "Compatibility of prior specifications across linear models" " (with G. Consonni) in *Statistical Science*, **23**,332-353, 2008;
- "Compatible Priors for Bayesian Model Comparison with an Application to the Hardy-Weinberg Equilibrium Model" (with G. Consonni and E. Gutiérrez-Peña), in *Test*, **17**, 585-605, 2008;
- "Order-Invariant Group Reference Priors for Natural Exponential Families Having a Simple Quadratic Variance Function" (with G. Consonni e E. Gutiérrez-Peña), in *Journal of Multivariate Analysis*, **88**, 335-364, 2004;
- "Enriched Conjugate and Reference Priors for the Wishart Family on Symmetric Cones", (with G. Consonni), in *The Annals of Statistics*, **31**, 1491-1516, 2003;
- "Non parametric mixture priors based on an exponential random scheme", (with S. Petrone), *Statistical Methods & Applications*, **11**, 1-20, 2002.
- "Conditionally Reducible Natural Exponential Families and Enriched Conjugate Priors", (with G. Consonni), in *Scandinavian Journal of Statistics*, **28**, 377-406, 2001;
- "A Bayesian Method for Combining Results from Several Binomial Experiments" (with G. Consonni), in *Journal of American Statistical Association*, **90**, 935-944, 1995;
- "Unbiased Bayes Estimates and Improper Priors" ((with G. Consonni) G. Consonni), in *Annals of the Institute of Statistical Mathematics*, **45**, 303-315, 1993;
- "Conjugate Priors for Exponential Families Having Quadratic Variance Functions" (with G. Consonni), in *Journal of the American Statistical Association*, **87**, 1123-1127, 1992;
- "Bayes Factors for Linear Models and Improper Priors" (with G. Consonni), in J.O. Berger, J.M. Bernardo, A.P. David, A.F.M. Smith (eds.), *Bayesian Statistics 4*, 587-594, 1992;
- "Some Remarks on the Use of Improper Priors for the Analysis of Exponential Regression Models" (with G. Consonni), in *Biometrika*, **76**, 101-106, 1989;
- "Due approcci alla costruzione del modello statistico: confronti ed osservazioni", in *Statistica*, **49**, 381-392, 1989;
- "A note on coherent invariant distributions as non-informative priors for exponential and location-scale families" (with Consonni, G.), in *Communications in Statistics - Theory and Methods*, **18**, 2883-2907, 1989;
- "Invariance and Bayesian predictive analysis with an application to the diallel cross design" (with G. Consonni), in *Bayesian Statistics 3* (J.M.Bernardo, M.H.DeGroot, D.V.Lindley, A.F.M.Smith editors), Oxford University Press, 557- 567, 1988;
- "Coherent distributions and Lindley's paradox" (with G. Consonni) in *Probability and Bayesian Statistics* (R.Viertl editor), Plenum Press, 111-120, 1987;

## Other Publications

- "Fiducial Distributions for Real Exponential Families" (with E. Melilli), in *atti della XLVI Riunione Scientifica della Società Italiana di Statistica*, Roma, 20 - 22 giugno 2012.
- Discussion to: Xiao-Li Meng "What's the H in H-likelihood: A Holy Grail or an Achilles' Heel?" *Bayesian Statistics 9* (J. M. Bernardo, M. J. Bayarri, J. O. Berger, editors). Oxford University Press, Oxford, 492-494, 2011.
- Discussion to: J. O. Berger and D. Sung "Objective Priors for the Multivariate Normal Model" *Bayesian Statistics 8* (J.M. Bernardo, M.J. Bayarri, J.O. Berger, A.P. Dawid, D. Heckerman, A.F.M. Smith, and M. West editors). Oxford University Press, Oxford, 2007.
- Invited discussion to: J.O. Berger and L.R.Pericchi: On criticism and comparisons of default Bayes factor for model selection and Hypothesis testing. *Proceedings of the Workshop on Model Selection, (13-15 giugno 1997, Cagliari)* (ed. W. Racugno) Pitagora Editrice, Bologna, 40-48, 1998.
- Invited discussion to: E. Gutiérrez- Peña and A.F.M. Smith Exponential and Bayesian conjugate families: review and extensions, (with Consonni, G.). *Test*, **6**, 71-76, 1997.
- "Un Algoritmo MCMC per l'analisi Bayesiana di modelli gerarchici partizionali" (with S. Sampietro). In *Atti della XXXIX Riunione Scientifica della Società Italiana di Statistica*, Sorrento 14-17 aprile, vol.II , 661-668, 1998.
- Discussion to: R.L. Wolpert e W.J.Warren-Hicks, Bayesian hierarchical logistic models for combining field and laboratory survival data, (with Consonni, G.). *Bayesian Statistics 4* (J.O.Berger, J.M.Bernardo, P.A. Dawid, A.F.M. Smith editors). Oxford University Press, Oxford, 383-384, 1992.
- Discussion to: D. Peña e G.C. Tiao, Bayesian robustness functions for linear models, In *Bayesian Statistics 4* (J.O.Berger, J.M.Bernardo, P.A. Dawid, A.F.M. Smith editors). Oxford University Press, Oxford, 383-384, 1992.
- "Modelli gerarchici partizionali per l'identificazione ed il trattamento di osservazioni eccezionali" (with G. Consonni). In *Atti della XXXVIII Riunione Scientifica della Società Italiana di Statistica*, Rimini 9-13 aprile 1996, vol. II, 733-740, 1992.
- "Distribuzioni iniziali improprie nell'inferenza bayesiana ed indici di divergenza e informazione" (with G. Consonni). In *Atti della XXXV Riunione Scientifica della Società Italiana di Statistica*, Padova 18-21 aprile 1990, vol. II, 19-26,1990.
- "Sul significato previsivo di una particolare distribuzione iniziale coniugata nel modello di regressione lineare normale" (with G. Consonni). In *Atti della XXXIV Riunione Scientifica della Società Italiana di Statistica*, Siena 28-30 aprile 1988, vol. II, 273-280,1988.
- "Modelli statistici ed impostazione previsiva con osservazioni parzialmente scambiabili" (with G. Consonni). In *Atti della XXXIII Riunione Scientifica della Società Italiana di Statistica*, Bari 28-30 aprile 1986, vol.II, 143-150, 1986

## Books

"Lezioni di inferenza statistica" (with R. Piccarreta), Schöenfeld & Ziegler, 2001