# IGOR PRÜNSTER

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#### **CURRENT ACADEMIC POSITIONS**

FEB 2016 – PRESENT	Professor of Statistics, Bocconi University, Milano.
JAN 2025 – PRESENT	<i>Director</i> , PhD Program in Statistics and Computer Science, Bocconi University, Milano.
FEB 2016 – PRESENT	Fellow, Bocconi Institute for Data Science and Analytics (BIDSA) and IGIER, Bocconi University, Milano.
JAN 2010 – PRESENT	Research Affiliate, Statistics Initiative, Fondazione "de Castro" and Collegio Carlo Alberto, Torino.

# PAST ACADEMIC POSITIONS

FEB 2016 – DEC 2024	Founding Director, Bocconi Institute for Data Science and Analytics (BIDSA), Bocconi University, Milano.
FEB 2016 – DEC 2024	Coordinator, IGIER-BIDSA Visiting Students Initiative (VSI).
OCT 2011 – JAN 2016	Professor of Statistics, University of Torino, Torino.
JAN 2010 – SEP 2017	Scientific Director, Statistics Initiative, Fondazione "de Castro" and Collegio Carlo Alberto, Torino.
JAN 2010 – SEP 2012	Deputy Director for Education, Collegio Carlo Alberto, Moncalieri.
SEP 2007 – JAN 2016	Coordinator, Allievi Honors Program, Collegio Carlo Alberto, Torino.
OCT 2007 – SEP 2011	Associate Professor of Statistics, University of Torino, Torino.
OCT 2005 – SEP 2007	Assistant Professor of Statistics, University of Torino, Torino.
Nov 2001 – Sep 2005	Assistant Professor of Statistics, University of Pavia, Pavia.

#### **EDUCATION**

1998 – 2003 Ph.D. in *Mathematical Statistics*, Department of Mathematics, University of Pavia.

Thesis: Random probability measures derived from increasing additive processes and

 $their\ application\ to\ Bayesian\ statistics.$ 

Supervisor: Eugenio Regazzini.

1993 – 1998 Degree in *Economics* with honors (110/110 cum laude) from *Bocconi University*, Milano.

Thesis: Bayesian Nonparametric Inference: analysis of prior distributions.

Supervisor: Eugenio Regazzini; Co-supervisor: Donato M. Cifarelli.

# **HONORS AND AWARDS**

- *President* of the International Society for Bayesian Analysis (ISBA) (2021).
- Fellow of the American Statistical Association (ASA) (2019).
- Fellow of the International Society of Bayesian Analysis (ISBA) (2018).
- Fellow of the Institute of Mathematical Statistics (IMS) (2015).
- Certificate of Appreciation by International Society for Bayesian Analysis (ISBA) (2013).
- European Research Council (ERC) Grant (2012–2018).
- Sheldon Ekland-Olson Visiting Research Fellow, University of Texas at Austin, USA (A.Y. 2014/15)
- Award for best Ph.D. thesis in Statistics, Italian Statistical Society (2004).

- Finalist of the *L.J. Savage Award* for outstanding doctoral dissertations in Bayesian Econometrics and Statistics sponsored by ASA, ISBA and NBER-NSF (2004).
- Laha Award, Institute of Mathematical Statistics (2004).
- Prize for Best Graduates 1998, Bocconi University (1998).

#### **EDITORIAL ACTIVITY**

- Editor-in-Chief: *Bayesian Analysis* (2025 present).
- Co-Editor: *Bayesian Analysis* (2014 2024).
- Associate Editor:
  - Current:

Annals of Statistics (2017 – present);

Econometrics and Statistics (2015 – present);

- Past:

Bayesian Analysis (2010–2013);

Computational Statistics & Data Analysis (2013–2018);

Electronic Journal of Statistics (2008–2012 & 2016 special issue on Bayesian Nonparametrics);

*Operations Research – Machine Learning and Data Science Area* (2018 – 2024).

Sankhyā, The Indian Journal of Statistics (2012–2015),

Statistical Methods & Applications, Journal of the Italian Statistical Society (2014–2019).

- Reviewer:
  - Peer-reviewed Journals: Annals of Applied Probability; Annals of Statistics; Annals of the Institute of Statistical Mathematics; Acta Applicanda Mathematicae; Applied Stochastic Models in Business and Industry; Bayesian Analysis; Bernoulli; Biometrics; Biometrika; BMC Bioinformatics; Computational Statistics & Data Analysis; Communications in Statistics Theory and Methods & Simulation & Computation; IEEE Access; IEEE Transactions on Information Theory; IEEE Transactions on Pattern Analysis and Machine Intelligence; International Statistical Review; Journal of Business and Economic Statistics; Journal of Classification; Journal of Econometrics; Journal of Mathematical Sciences, Journal of Multivariate Analysis; Journal of Nonparametric Statistics; Journal of Statistical Planning and Inference; Journal of the American Statistical Association; Journal of the Royal Statistical Society- Series A & B & C; MathSciNet; Philosophical Transactions of the Royal Society A; Physica A; PLoS ONE; Psychometrika; Sankhya; Scandinavian Journal of Statistics; Statistics Statistics & Probability Letters; Statistical Methods & Applications; The American Statistician.
  - Machine Learning Conferences: AISTATS; ICML, NeurIPS.

## **PROFESSIONAL SERVICE**

- Institute of Mathematical Statistics (IMS): Council member (2024-2027)
- International Society for Bayesian Analysis (ISBA):
  - President, 2021; President-Elect 2020; Past-President 2022.
  - Program Council: Chair 2011; Deputy Chair 2010, Past Chair 2012.
  - Nonparametrics Section: Chair 2019; Chair-Elect 2018, Past-Chair 2020.
  - Committee on Named Lectures: 2025
  - Prize Committee: Member 2014–2016.
  - Board of Directors: Member 2012–2014.
  - Zellner Medal Committee Member (2023-24).
  - Nominating Committee and Finance Committee: Chair (2022, ex-officio)
- L.J. Savage Award Committee Member (2010, 2013, 2014).
- *Blackwell-Rosenbluth* Committee Member (2023).

# Project evaluator:

European Research Council (ERC), EU; European Science Foundation (ESF), EU; National Science Foundation (NSF), USA; Superior Council of the National Fund for Scientific and Technological Development (Fondecyt), Chile; Georgia National Science Foundation & Rustaveli Foundation, Georgia; Italian Ministry of University and Research (MIUR), Italy; Italian National Agency for the Evaluation of Universities and Research Institutes (ANVUR), Italy; Netherlands Organization for Scientific Research (NWO), Netherlands; Swiss National Science Foundation (SNSF), Switzerland.

#### CONFERENCE PRESENTATIONS AND SEMINARS

#### KEYNOTE TALKS

- 2022 International Indian Statistical Association (IISA) Conference, Bangalore, India (Dec 2022).
- Japanese Joint Statistical Meeting, Tokyo, Japan (Sep 2022)
- 24<sup>th</sup> International Conference on Computational Statistics (COMPSTAT 2022), Bologna, Italy (Aug 2022).
- 3<sup>rd</sup> Italian Meeting on Probability and Mathematical Statistics, Bologna, Italy (Jun 2022).
- 45<sup>th</sup> Arkansas Spring Lecture Series in the Mathematical Sciences, University of Arkansas, USA (Nov 2020); principal speaker, 5 lectures [virtual].
- *XLV Meeting of the Chilean Society of Statistics*, Puerto Varas, Chile (Oct 2019).
- 21<sup>st</sup> Bernoulli Society European Young Statisticians Meeting (EYSM), Belgrade, Serbia (Aug 2019).
- 4<sup>th</sup> Bayesian Young Statisticians Meeting (BAYSM), University of Warwick, UK (Jul 2018).
- 10<sup>th</sup> Conference on Bayesian Nonparametrics, Raleigh, USA (Jun 2015).
- 12<sup>th</sup> World Meeting of the International Society of Bayesian Analysis, Cancun, Mexico (Jul 2014).
- 42<sup>nd</sup> Annual Meeting of Dutch Statisticians and Probabilists Stochastics Meeting Lunteren, Lunteren, Netherlands (Nov2013); 2 plenary lectures.
- 7<sup>th</sup> Conference on Statistical Computation and Complex Systems Sco'11, Padova (Sep 2011).

## **INVITED TALKS**

- *Joint Statistical Meetings 2025*, Nashville, USA (August 2025)
- 8<sup>th</sup> International Conference on Econometrics and Statistics, Tokyo, Japan (August 2025).
- 14<sup>th</sup> Bayesian Nonparametrics World Meeting, Los Angeles, USA (June 2025)
- International Conference on Recent Developments in Bayesian Statistics, Varanasi, India (January 2025)
- International Workshop on Bayesian Frontiers, Varanasi, India (January 2025); 2 lectures.
- 7<sup>th</sup> Latin American Congress on Bayesian Statistics (COBAL VII), Belo Horizonte, Brazil (December 2024)
- Bernoulli-IMS 11<sup>th</sup> World Congress in Probability and Statistics, Bochum, Germany (August 2024)
- VIASM Workshop on Bayesian Learning and Network Analysis, Hanoi, Vietnam (July 2024)
- 50 Years of Ferguson's 1973 Dirichlet Process Paper, Los Angeles, USA (November 2023)
- 6<sup>th</sup> International Conference on Econometrics and Statistics, Tokyo, Japan (August 2023).
- Vietnam Institute for Advanced Study in Mathematics (VIASM) Summer School in Bayesian Statistics and Computation, Ho Chi Minh City, Vietnam (July 2023); 2 lectures.
- International Symposium on Nonparametric Statistics (ISNPS 2020), Paphos, Cyprus (Jun 2022).
- *Workshop on Bayesian Nonparametrics*, Pohang, South Korea (May 2022).
- BIRS-CMO Workshop on Foundations of Objective Bayesian Methodology, Oaxaca, Mexico (Nov 2021).
- 15<sup>th</sup> World Meeting of the International Society of Bayesian Analysis, virtual (Jun 2021); invited discussant for *de Finetti Lecture* by Jim Berger.
- 2019 International Indian Statistical Association (IISA) Conference, Mumbai, India (Dec 2019)

- 4<sup>th</sup> ISBA-East Asia Chapter Conference, Kobe, Japan (Jul 2019).
- Statistics Conference in Honor of Aad van der Vaart 60<sup>th</sup> Birthday, Leiden, Netherlands (Jun 2019).
- *Bayesian Statistics in the Big Data Era*, Luminy, France (Nov 2018).
- Joint Statistical Meetings 2018, Vancouver, Canada (Aug 2018).
- International Conference on Probability Theory and Mathematical Statistics, Tbilisi, Georgia (Jul 2018).
- BNPSI 2018: Workshop on Bayesian Nonparametrics for Signal and Image Processing, Bordeaux, France (Jul 2018).
- 4<sup>th</sup> International Society for Non-Parametric Statistics (ISNPS) Conference, Salerno, Italy (Jun 2018).
- *EBEB XIV*, Institute of Pure and Applied Mathematics (IMPA), Rio de Janeiro, Brazil (Mar 2018).
- 2017 International Indian Statistical Association (IISA) Conference, Hyderabad, India (Dec 2017).
- Royal Statistical Society 2017 Annual Conference, Glasgow, UK (Sep 2017).
- 61st World Congress of the International Statistical Institute, Marrakech, Morocco (Jul 2017).
- 2<sup>nd</sup> International ISBA-East Asia Chapter Conference, Changchung, China (Jul 2017).
- Building Bridges Workshop, Oslo, Norway (May 2017).
- 10<sup>th</sup> International Chinese Statistical Association Conference, Shanghai, China (Dec 2016).
- 1st Eastern Asia Meeting on Bayesian Statistics, Shanghai, China (Dec 2016); tutorial.
- Joint Statistical Meetings 2016, Chicago, USA (Aug 2016).
- 13th World Meeting of the International Society of Bayesian Analysis, Pula, Italy (Jun 2016).
- Advances in Bayesian nonparametric statistics, Mexico City, Mexico (Nov 2014).
- Non-parametric Bayesian Statistics Workshop, Orléans, France (May 2014).
- Workshop on Bayesian nonparametrics, modeling & computations, Chamonix, France (Jan 2014).
- *BIRS Workshop on Random Measures and Measure-Valued Processes*, Banff International Research Station, Banff, Canada (Sep 2013).
- Workshop on Bayesian Nonparametrics, Lorentz Center, Leiden, Nertherlands (Jun 2013).
- Fête Parisienne in Computation, Inference and Optimization, Institut des Hautes Études Scientifiques (IHES), Paris, France (Mar 2013).
- ISBA Regional Meeting & International Workshop/Conference on Bayesian Theory and Applications (IWCBTA), Varanasi, India (Jan 2013).
- Bayesian Nonparametrics Workshop, Providence, USA (Sep 2012).
- Joint Statistical Meetings 2012, San Diego, USA (Aug 2012).
- 4<sup>th</sup> ERCIM International Conference on Computing & Statistics, London, UK (Dec 2011).
- Neural Information Processing (NeurIPS) Workshops, Granada, Spain (Dec 2011).
- Bayesian Nonparametrics Research Programme, Veracruz, Mexico (Jul 2011).
- Computational and Financial Econometrics CFE'10, London, UK (Dec 2010).
- Joint Statistical Meetings 2010, Vancouver, Canada (Aug 2010).
- 27<sup>th</sup> European Meeting of Statisticians, Toulouse, France (Jul 2009).
- *Workshop on Economics and Uncertainty*, Trieste, Italy (Oct 2009).
- Workshop on Random Measures and Bayesian Nonparametrics, Paris, France (Dec 2008).
- 9<sup>th</sup> World Meeting of the International Society of Bayesian Analysis, Hamilton, Australia (Jul 2008).
- Workshop on Limit Theorems and Applications, Paris, France (Jan 2008).
- 12<sup>th</sup> Alpe Adria YSM, Piran, Slovenia (Oct 2007).
- Workshop on Construction and Properties of Bayesian Nonparametric Regression Models, Isaac Newton Institute, Cambridge, UK (Aug 2007).
- 6th Workshop on Objective Bayesian Methodology, Rome, Italy (Jun 2007); invited discussant.
- IX Symposium on Probability and Stochastic Processes, Guanajato, Mexico (Nov 2006).

- 5<sup>th</sup> Workshop on Bayesian Nonparametrics, Jeju, South Korea (Jun 2006).
- COBAL 2 Congreso Bayesiano de America Latina, S. José del Cabo, Mexico (Feb 2005).
- Joint Statistical Meetings 2004, Toronto, Canada (Aug 2004).
- 7<sup>th</sup> World Meeting of the International Society for Bayesian Analysis, Vina, Chile (May 2004).
- 13<sup>th</sup> European Young Statisticians Meeting, Ovronnaz, Switzerland (Sep 2003).
- 3<sup>rd</sup> Conference on Statistical Computation and Complex Systems Sco'03, Treviso, Italy (Sep 2003).
- 3<sup>rd</sup> Workshop on Bayesian Inference for Stochastic Processes, La Manga, Spain (May 2003).
- Bayesian Nonparametrics Summit, Ann Arbor, USA (Aug 2001).

#### **SEMINARS**

Imperial College London, UK (Feb 2025); Technical University Munich, Germany (Feb 2023); University of Padova, Italy (Jun 2018); Trinity College Dublin, Ireland (May 2017); University of Cambridge, UK (Mar 2017); University of Bologna, Italy (Jan 2016); University of Michigan, USA (Mar 2015); Duke University, USA (Mar 2015); University of California Santa Cruz, USA (Mar 2015); University of Texas at Austin, USA (Mar 2015); Rice University, USA (Oct 2014); University of Navarra, Spain (Jan 2010); Politecnico di Torino, Italy (Jun 2009); University of Warwick, UK (Jan 2009, Apr 2007); Université Paris VI, Paris, France (Dec 2007); University of Oxford, UK (Apr 2007); Università di Roma "Tor Vergata", Italy (Apr 2006); UNAM, Mexico City, Mexico (Feb 2005); University of Bath, Bath, UK (Jun 2001).

# **CONFERENCE ORGANIZATION**

#### SCIENTIFIC COMMITTEE LEADERSHIP

- Scientific Co-Organizer (with T. Borderick, P. Müller, S. Williamson and Y. Xu) ICERM Workshop *Bayesian nonparametric inference computational issues*, Providence, USA (Jan 2026).
- Scientific Co-Organizer (with M. Catalano, F. Gao, S. Ghoshal and Y. Xu) BIRS-CMI Workshop *Bayesian Uncertainty Quantification in Large Models*, Chennai, India (Dec 2025).
- Scientific Co-Organizer (with M. De Iorio and P. Müller) Institute for Mathematical Sciences-Nation University of Singapore (IMS-NUS) Thematic Program Interpretable inference via principled BNP approaches in biomedical research and beyond, Singapore (Jul-Aug 2024).
- Scientific Co-Organizer (with M. Catalano, P. Jacob, C. Robert, V. Rockova and D. Spanò) Centre International de Recontres Mathématiques (CIRM) Conference Approximation Methods in Bayesian Analysis, Luminy, France (Jun 2023).
- Co-Chair of the Scientific Committee, 2<sup>nd</sup> *International Conference on Econometrics and Statistics*, Hong Kong, China (Jun 2018).
- Scientific Co-Organizer (with R.H. Mena and P. Müller) BIRS-CMO Workshop Bayesian Nonparametric Inference: Dependence Structures and their Applications, Oaxaca, Mexico (Dec 2017).
- IMS Invited Program Co-Chair (with A. Lijoi), 78<sup>th</sup> IMS Annual Meeting & Joint Statistical Meetings 2015, Seattle, USA (Aug 2015).
- Chair of the Program Committee, 11<sup>th</sup> World Meeting of the International Society of Bayesian Analysis (ISBA), Kyoto, Japan (Jun 2012).
- Chair of the Scientific Committee, 7th Workshop on Bayesian Nonparametrics & Carlo Alberto Research Programme in Bayesian Nonparametrics, Collegio Carlo Alberto, Moncalieri (Jun–Jul 2009).

#### SCIENTIFIC COMMITTEE AND ADVISORY BOARD MEMBERSHIP

- Advisory Board Member, *International Conference on Recent Developments in Bayesian Statistics*, Varanasi, India (January 2025).
- Scientific Committee Member, 2024 International Symposium on Nonparametric Statistics, Braga, Portugal (June 2024).

- Scientific Committee Member, Autumn School in Bayesian Statistics, CIRM Luminy, France (Nov 2023).
- Scientific Committee Member, Workshop on Statistical Data Science, Bologna, Italy (Aug 2022).
- Scientific Committee Member, 12<sup>th</sup> Conference on Bayesian Nonparametrics, Oxford, UK (Jun 2019).
- Advisory Board Member, *Bayesian Nonparametrics Workshop*, 32<sup>nd</sup> Neural Information Processing and Systems (NeurIPS 2018), Montreal, Canada (Dec 2018).
- Scientific Committee Member, 13<sup>th</sup> World Meeting of the International Society of Bayesian Analysis (ISBA), Edinburgh, UK (Jun 2018).
- Scientific Committee Member, *International Conference on Econometrics and Statistics*: Hong Kong (Jun 2017, 2021); Tokyo (Aug 2025).
- Scientific Committee Member, 22<sup>nd</sup> International Conference on Computational Statistics (COMPSTAT 2016), Oviedo, Spain (Aug 2016).
- Scientific Committee Member, 9<sup>th</sup> Conference on Bayesian Nonparametrics, Amsterdam, Netherlands (Jun 2013).
- Scientific Committee Member, 8<sup>th</sup> Workshop on Bayesian Nonparametrics, Veracruz, Mexico (Jun 2011).
- Scientific Committee Member, International Conference of the ERCIM WG on Computational & Methodological Statistics (CMStatistics): London, UK (Dec 2010, 2011, 2013, 2020), Oviedo (Dec, 2012); Pisa (Dec, 2018).
- Scientific Committee Member, *14th European Young Statisticians Meeting*, Bernoulli Society, Debrecen, Hungary (Aug 2005).

# **SESSION ORGANIZATION**

- Invited Session, 17<sup>th</sup> World Meeting of the International Society of Bayesian Analysis; Venice, Italy (Jul 2024).
- Invited Session, 16<sup>th</sup> World Meeting of the International Society of Bayesian Analysis; Montreal, Canada (Jun 2022).
- Invited Session, XV CLAPEM Latin American Congress of Probability and Mathematical Statistics, Merida, Mexico (Dec 2019).
- Invited Session, 2019 IISA International Conference on Statistics, Mumbai, India (Dec 2019).
- Invited Session, 62<sup>nd</sup> World Statistics Congress of the International Statistical Institute, Kuala Lumpur, Malaysia (Aug 2019).
- Contributed Session, 2<sup>nd</sup> Italian Meeting on Probability and Mathematical Statistics, Vietri, Italy (Jun 2019).
- Topic Contributed Session, *Joint Statistical Meetings 2018*, Vancouver, Canada (Aug 2018).
- Invited Session, 2017 IISA International Conference on Statistics, Hyderabad, India (Dec 2017).
- Invited Session, 1<sup>st</sup> Italian Meeting on Probability and Mathematical Statistics, Torino, Italy (Jun 2017).
- Special Topic Session, 13<sup>th</sup> World Meeting of the International Society of Bayesian Analysis, Pula, Italy (Jun 2016).
- Invited Session (with T. Broderick), 6<sup>th</sup> Joint IMS-ISBA Meeting MCMSki V, Lenzerheide, Switzerland (Jan 2016).
- Special Topic Invited Session, 12<sup>th</sup> World Meeting of the International Society of Bayesian Analysis (ISBA), Cancun, Mexico (Jul 2014).
- ISBA Session (with V. Dukic), 36<sup>th</sup> Conference on Stochastic Processes and their Applications, Boulder, USA (Aug 2013).
- Invited Session, 29<sup>th</sup> European Meeting of Statisticians, Budapest, Hungary (Jul 2013).
- Invited Session, ISBA Regional Meeting & International Workshop/Conference on Bayesian Theory and Applications (IWCBTA), Varanasi, India (Jan 2013).

- Special Topic Session, 58<sup>th</sup> World Statistics Congress of the International Statistical Institute, Dublin, Ireland (Aug 2011).
- Invited Session (with A. Lijoi), *International Research Conference on Bayesian Learning*, Istanbul, Turkey (Jun 2011).
- Scientific Session, Euro Science Open Forum 2010, Torino (Jul 2010).
- Tutorials' Day organization (4 plenary lectures), Isaac Newton Institute Workshop Construction and Properties of Bayesian Nonparametric Regression Models, Cambridge, UK (Aug 2007).

#### **LOCAL ORGANIZING COMMITTEES**

- 10<sup>th</sup> Workshop on Bayesian Inference for Stochastic Processes, Milano, Italy (Jun 2017).
- 13<sup>th</sup> World Meeting of the International Society of Bayesian Analysis (ISBA), Pula, Italy (Jun 2016).
- Advances in Statistics, Probability and Mathematical Physics a Conference in Honor of Eugenio Regazzini, Pavia, Italy (Jun 2016).
- Carlo Alberto Stochastics Workshop Series, Collegio Carlo Alberto, Moncalieri (3 editions: Jun 2010, Mar 2012, Jan 2014).
- 7th Workshop on Bayesian Nonparametrics, Collegio Carlo Alberto, Moncalieri (Jun 2009).
- Carlo Alberto Research Programme in Bayesian Nonparametrics, Collegio Carlo Alberto, Moncalieri (Jul 2009).
- Stochastic Methods in Finance Conference, Torino (Jul 2008).
- 2nd Joint IMS-ISBA Meeting in Bormio, Italy (Jan 2005).

#### RESEARCH VISITS

- *Institute of Mathematical Sciences*, National University of Singapore, Singapore (Jul-Aug 2024)
- Department of Mathematics, University of Maryland, USA (Mar 2024)
- Department of Statistics and Data Science, University of Texas at Austin, USA (Mar 2023; Dec 2021; Feb 2017; Jul 2016; Mar 2016; Dec 2015; Sep 2014 Aug 2015).
- *Mathematisches Forschungsinstitut Oberwolfach*, Oberwolfach, Germany (May 2021) [virtual].
- Department of Statistics, University of California Irvine, USA (Apr 2017).
- Department of Statistics, University of Michigan, USA (Apr 2016).
- Statistical and Applied Mathematical Sciences Institute (SAMSI), Research Triangle Park, USA (June 2015); Invited Visiting Fellow.
- Department of Mathematics, University of Texas at Austin, USA (Sep 2013).
- Department of Statistics, Columbia University, USA (Sep 2013 & 2012).
- Lorentz Center, Leiden University, Netherlands (Jun 2013); Invited Visiting Fellow.
- Institute of Computational and Experimental Research in Mathematics (ICERM), Brown University, USA (Sep–Oct 2012); Invited Visiting Fellow.
- Institute of Research in Applied Mathematics and Systems, UNAM, Mexico (Sep 2010, Nov 2006).
- Centre for Research in Statistical Methodology, Warwick University, UK (Jan 2009, Apr 2007).
- Institute of Mathematics, Statistics and Actuarial Sciences, University of Kent, UK (Jan 2009, Dec 2004).
- Centre de Recherche Modal'X, Université Paris Ouest Nanterre, France (Dec 2008).
- Laboratoire de Statistique Théorique et Appliquée, Université Paris VI, France (Dec 2007, Jun 2005).
- Hong Kong University of Science and Technology, Hong Kong (Nov 2007).
- Isaac Newton Institute, Cambridge, UK (Jul-Aug 2007); Invited Visiting Fellow.
- Department of Statistics, ITAM, Mexico (Feb 2005).
- Department of Mathematics and Statistics, University of Lancaster, UK (Dec 2004).
- Department of Mathematical Sciences, University of Bath, UK (Nov 2003 & 2002, May Aug 2001).

#### **FUNDING**

#### RESEARCH PROJECTS

- National coordinator, European Union -Next Generation EU PRIN-PNRR Project 2023-2025:
  Measuring Biodiversity via Bayesian Nonparametrics: Estimation, Clustering and Uncertainty Quantification.
- Member of the Bocconi Unit, Research Project of National Interest (PRIN) 2023-2026: Discrete random structures for learning and prediction; National Coordinator: Antonio Lijoi.
- National coordinator, Research Project of National Interest (PRIN) 2017-2020: Modern Bayesian Nonparametric Methods.
- Principal Investigator of the European Research Council (ERC) Starting Grant (Consolidators' Group) 2012–2017 New directions in Bayesian Nonparametrics; team: Pierpaolo De Blasi, Stefano Favaro, Antonio Lijoi, Matteo Ruggiero.
- Principal Investigator Carlo Alberto Research Project 2010–2012 New approaches to stochastic modeling in Economics via Bayesian Nonparametrics.
- Principal Investigator of the Research Project 2009–2012 Stochastic Methods for Policy funded by the Piedmont Region.
- Coordinator of the Torino Unit, Research Project of National Interest (PRIN) 2009–2011: *Bayesian methods: theoretical developments and novel applications;* National Coordinator: Eugenio Regazzini.
- National coordinator, Research Project of National Interest (PRIN) 2006–2008: Bayesian nonparametric methods for clustering, survival analysis and predicting the number of species.
- Member of the Pavia Unit, Research Project of National Interest (PRIN) 2003–2005: Bayesian networks and causal inference: methodology and applications; National coordinator: Guido Consonni.
- Member of the Pavia Unit, Research Project of National Interest (PRIN) 2002–2004: *Bayesian nonparametric methods and their applications*; National coordinator: Eugenio Regazzini.
- Principal Investigator, Italian Ministry of University and Research Young Researchers Project 2002: *Bayesian Nonparametrics: theory and applications.*
- Member of the Pavia Unit, Research Project of National Interest (PRIN) 2000–2002: *Stochastic processes, stochastic calculus and applications;* National coordinator: Maurizio Pratelli.

# FUNDING FOR VISITING POSITIONS, POSTDOCS AND PHD SCHOLARSHIPS

- Carlo Alberto Visiting Fellowship for R.H. Mena (UNAM; 2011–2012).
- *ICER Fellowships* for visiting University of Torino: R.H. Mena (UNAM; 2007 & 2009), S.G: Walker (University of Kent, 2006).
- Lagrange Fellowship for visiting University of Torino: G. Peccati (University of Paris VI, 2007).
- Piedmont Region "Brain Drain Project", 2 year Post-Doc Grant: P. De Blasi (2008).
- CRT Foundation-Alfieri Project, 1 year Post-Doc Grant: M. Ruggiero (2007).
- CRT Foundation-Alfieri Project, 2 year Post-Doc Grant: P. De Blasi (2006).
- ISI Foundation-Lagrange Project, 3 year Ph.D. scholarship Grant: K.E. Medina (2006).

#### **INDIVIDUAL TRAVEL GRANTS**

- *EMS travel grant, 25th European Meeting of Statisticians* (2005).
- *ASA travel grant, Joint Statistical Meetings* (2004).
- *WC2004 grant, 6<sup>th</sup> World Congress of the Bernoulli Society* (2004).
- Travel grant, 7<sup>th</sup> World Meeting of the International Society for Bayesian Analysis (2004).
- Travel grant, 7<sup>th</sup> Valencia International Meeting on Bayesian Statistics (2002).
- Short term mobility grant for visiting University of Bath, Italian National Research Council (2001).

#### **SUPERVISION**

#### POSTDOCTORAL FELLOWS (WITH CURRENT POSITION)

- Giuseppe Mignemi, Post-doc, Bocconi University (co-supervisor A. Lijoi); Feb 2024 present.
- Maria Fernanda Gil Leyva Villa, Postdoc, Bocconi University; Mar 2021 April 2022; Assistant Professor, IIMAS-UNAM, Mexico.
- Giacomo Zanella, Post-doc, Bocconi University; Oct 2016 Sep 2019; Assistant Professor, Bocconi University, Italy.
- Federico Camerlenghi, Post-doc, Bocconi University; Jan 2016 Dec 2016; Associate Professor, University of Milano Bicocca, Italy.
- *Julyan Arbel*, Post-doc, Collegio Carlo Alberto and Bocconi University; Oct 2013 Sep 2016: Associate Researcher, INRIA Grenoble, France.
- Bernardo Nipoti, Post-doc, Collegio Carlo Alberto and University of Torino; Jul 2011 Feb 2016;
  Associate Professor, University of Milano Bicocca, Italy.
- Antonio Canale, Post-doc, University of Torino; Jan 2012 Sep 2012; Associate Professor, University of Padova, Italy.
- Reza Solgi, Post-doc, University of Torino; Feb 2013 Feb 2014; Research Scientist, Amazon, USA.
- Juan Carlos Martinez Ovando, Post-doc, University of Torino; June 2010 Jul 2011; Assistant Professor, ITAM, Mexico.
- Pierpaolo De Blasi, Post-doc, University of Torino; Oct 2006 Dec 2009; Professor, University of Torino, Italy.
- Matteo Ruggiero, Post-doc, University of Torino; Feb 2007 Jan 2008; Professor, University of Torino, Italy.

#### PHD STUDENTS (WITH CURRENT POSITION)

- Claudio Del Sole, Bocconi University (co-supervisor A. Lijoi); expected Jan 2025.
- *Filippo Ascolani*, Bocconi University (co-supervisor A. Lijoi); thesis: Hierarchical structures in Bayesian Statistics, Jan 2024; Assistant Professor, Duke University, USA.
- Francesco Gaffi, Bocconi University (co-supervisor A. Lijoi); thesis: Modelling with discrete random probability measures, Jan 2023; Postdoctoral Fellow, University of Maryland, USA.
- Beatrice Franzolini, Bocconi University (co-supervisor A. Lijoi); thesis: On Dependent Processes in Bayesian Nonparametrics: Theory, Methods and Applications, Feb 2022; Postdoctoral Fellow, Agency for Science, Technology and Research, Singapore.
- Marta Catalano, Bocconi University (co-supervisor A. Lijoi); thesis: On Complex Dependence Structures in Bayesian Nonparametrics: a Distance-based Approach, Feb 2021 [finalist of L.J Savage Award by ISBA & ASA]; Assistant Professor, LUISS University, Italy.
- Augusto Fasano, Bocconi University (co-supervisor D. Durante); thesis: Advances in Bayesian Inference for Binary and Categorical Data, Feb 2021 [finalist of L.J Savage Award by ISBA & ASA]; Assistant Professor, Catholic University Milano, Italy.
- Giovanni Rebaudo, Bocconi University (co-supervisor A. Lijoi); thesis: Bayesian Inference for Complex Data Structures: Theoretical and Computational Advances, Feb 2021; Assistant Professor, University of Torino, Italy.
- Tommaso Rigon, Bocconi University (co-supervisor A. Lijoi); thesis: Finite-dimensional non parametric priors: theory and applications, Jan 2020 [winner of L.J Savage Award by ISBA & ASA]; Assistant Professor, University of Milano Bicocca, Italy.
- Federico Camerlenghi, University of Pavia (co-supervisor A. Lijoi); thesis: Hierarchical and Nested Random Probability Measures with Statistical Applications, Dec 2015 [winner of L.J Savage Award by ISBA & ASA and award for best PhD thesis in Statistics by the Italian Statistical Society]; Associate Professor, University of Milano Bicocca, Italy.
- Consuelo Nava, University of Torino (co-supervisor R.H. Mena); thesis: Some advances in Bayesian Modeling and Computation, Feb 2014; Associate Professor, University of Valle d'Aosta, Italy.

- Karla E. Medina, University of Torino (co-supervisor R.H. Mena); thesis: Computational methods for Bayesian nonparametric mixtures and their applications, Mar 2011; Banorte Generali Group, Mexico.
- Georgia Hadjicharalambous, University of Torino; thesis: Some contributions to distribution theory and mixture models, Jan 2010.

#### SELECTED MSC STUDENTS (WITH FIRST PLACEMENT)

- Alessandro Sinai, Bocconi University, Jul 2024; PhD in Statistics, Stanford University, started Sep 2024.
- *Nicola Bariletto*, Bocconi University, Jul 2022; PhD in Statistics, University of Texas at Austin, started Sep 2023 [winner of *Giorgio Mortara Scholarship* by the Bank of Italy].
- Benedetta Bruni, Bocconi University, Apr 2022; PhD in Statistics, Duke University, started Sep 2022.
- *Stefano Cortinovis*, Bocconi University, Jul 2022; PhD in Statistical Machine Learning, Oxford University, started Sep 2022.
- *Filippo Monti*, Bocconi University, Jul 2022; PhD in Biostatistics, University of California Los Angeles, started Sep 2022.
- *Renato Berlinghieri*, Bocconi University, Jul 2021; PhD in Electronic Engineering and Computer Science (EECS), MIT; started Sep 2021.
- *Beatrice Cantoni*, Bocconi University, Apr 2021; PhD in Statistics, University of Texas at Austin, started Sep 2021.
- *Ludovico Crippa*, Bocconi University, Apr 2020; PhD in Operations, Information and Technology, Stanford University, started Sep 2020.
- *Paolo Ceriani*, Bocconi University, Jul 2020 (co-supervisor G. Zanella); PhD in Statistics and Computer Science, Bocconi University, started Sep 2020.
- Luca Masserano, Bocconi University, Jul 2020 (co-supervisor A. Lijoi); PhD in Statistics, Carnegie Mellon University, started Sep 2020.
- *Alice Cima*, Bocconi University, Mar 2019; PhD in Statistics, University of California at Berkeley, started Sep 2019 [winner of *Giorgio Mortara Scholarship* by the Bank of Italy].
- Woo Jung Kim, Bocconi University, Jul 2019; PhD in Statistics, University of Warwick, started Sep 2019.
- *Giacomo Mantegazza*, Bocconi University, Jul 2018 (co-supervisor A. Lijoi); PhD in Operations, Information and Technology, Stanford University, started Sep 2018.
- Vincenzo Loffredo, Bocconi University, Jul 2018 (co-supervisor A. Lijoi); PhD in Statistics, University of Michigan, started Sep 2018.
- *Lorenzo Masoero*, University of Torino and Collegio Carlo Alberto, Jul 2016 (co-supervisor P. De Blasi); PhD in Electronic Engineering and Computer Science (EECS), MIT; 2021.
- Cecilia Balocchi, University of Torino and Collegio Carlo Alberto, Jul 2015 (co-supervisors C. Cattuto, A. Lijoi); PhD in Statistics, Wharton School University of Pennsylvania, 2020.
- Fabrizio Lecci, University of Torino and Collegio Carlo Alberto, Jul 2011; PhD in Statistics, Carnegie Mellon University, 2015.
- *Silvia Montagna*, University of Torino and Collegio Carlo Alberto, Jul 2009; PhD in Statistics, Duke University, 2013.
- Alessandro Arlotto, University of Torino, Jul 2007 (co-supervisor M. Scarsini); PhD in Operations Research, Wharton, University of Pennsylvania, 2012.

# **SOCIETY MEMBERSHIPS**

American Statistical Association, Bernoulli Society, Institute of Mathematical Statistics, International Society for Bayesian Analysis, Italian Statistical Society and Royal Statistical Society.

#### LOCAL ADMINISTRATIVE DUTIES

- Member of the Executive Committee, Department of Decision Sciences, Bocconi University (2016-current)
- Member of the Junior Hiring Committee, Department of Decision Sciences, Bocconi University (2016-current)
- Board Member, Ph.D. Program in Statistics, Bocconi University Milan (2013 present).
- Member of the Executive Council and of the Research Committee, Department of Economics and Statistics, University of Torino (2012–2015).
- Board Member, Ph.D. Programs in Statistics & Applied Mathematics and in Economics, University of Torino (2006–2013).
- Research Committee Member, Faculty of Economics, University of Torino (2005–2011).

#### **PUBLICATIONS**

#### PAPERS IN PEER-REVIEWED JOURNALS

- [1] Gaffi, F., Lijoi, A., Prünster, I. (2024). Random probability measures with fixed mean distribution. *The Annals of Applied Probability*, forthcoming.
- [2] Catalano, M., Lavenant, H., Lijoi, A., Prünster, I. (2024). A Wasserstein index of dependence for random measures. *Journal of the American Statistical Association*, 119, 2396-2406.
- [3] Ascolani, F., Franzolini, B., Lijoi, A. and Prünster, I. (2024). Nonparametric priors with full-range borrowing of information. *Biometrika*, 111, 945-969.
- [4] Catalano, M., Del Sole, C., Lijoi, A., Prünster, I. (2024). A unified approach to hierarchical random measures. *D. Basu Centennial Volume, Sankhya-The Indian Journal of Statistics*, 86, S255-287.
- [5] Lijoi, A., Prünster, I. and Rigon, T. (2024). Finite-dimensional discrete random structures and Bayesian clustering. *Journal of the American Statistical Association*, 119, 929-941.
- [6] Catalano, M., Lijoi, A., Prünster, I. and Rigon, T. (2023). Bayesian modeling via discrete nonparametric priors. *Japanese Journal of Statistics and Data Science*, 6, 607-624.
- [7] Franzolini, B., Lijoi, A. and Prünster, I. (2023). Model Selection for Maternal Hypertensive Disorders with Symmetric Hierarchical Dirichlet Processes. *The Annals of Applied Statistics*, 17, 313-332.
- [8] Lijoi, A., Prünster, I. and Rebaudo G. (2023). Flexible clustering via hidden hierarchical Dirichlet priors. *Scandinavian Journal of Statistics*, 50, 213-234.
- [9] Canale, A., Lijoi, A., Nipoti, B. and Prünster, I. (2023). Inner spike and slab Bayesian nonparametric models. *Econometrics and Statistics*, 27, 120-135.
- [10] Catalano, M., De Blasi, P., Lijoi, A. and Prünster, I. (2022). Posterior asymptotics for Boosted Hierarchical Dirichlet Process Mixtures. *Journal of Machine Learning Research*, 23 (80), 1-23.
- [11] De Blasi, P., Mena, R.H. and Prünster, I. (2022). Asymptotic behavior of the number of distinct values in a sample from the geometric stick-breaking process. *Annals of the Institute of Statistical Mathematics*, 74, 143-165.
- [12] Catalano, M., Lijoi, A. and Prünster, I. (2021). Measuring dependence in the Wasserstein distance for Bayesian nonparametric models. *The Annals of Statistics*, 49, 2916-2947.
- [13] Arbel, J., Kon Kam King, G., Lijoi, A., Nieto-Barajas, L.E., and Prünster, I (2021). BNPdensity: Bayesian nonparametric mixture modelling in R. *Australian & New Zealand Journal of Statistics*, 63, 542-564.
- [14] Camerlenghi, F., Lijoi, A. and Prünster, I. (2021). Survival analysis via hierarchically dependent mixture hazards. *The Annals of Statistics*, 49, 863-884.

- [15] Lijoi, A., Prünster, I. and Rigon, T. (2020). The Pitman-Yor multinomial process for mixture modeling. *Biometrika*, 107, 891-906.
- [16] Catalano, M., Lijoi, A. and Prünster, I. (2020). Approximation of Bayesian model for time-to-event data. *Electronic Journal of Statistics*, 14, 3366-3385.
- [17] Lijoi, A., Prünster, I. and Rigon, T. (2020). Sampling hierarchies of discrete random structures. *Statistics and Computing*, 30, 1591-1607.
- [18] De Blasi, P., Martinez, A.E., Mena, R.H. and Prünster, I. (2020). On the inferential implications of decreasing weight structures in mixture models. *Computational Statistics & Data Analysis*, 147, 106940.
- [19] Graziadei, H., Lijoi, A., Lopes, H.F., Marques F., P.C. and Prünster, I. (2020). Prior sensitivity analysis in a semi-parametric integer-valued time series model. *Entropy*, 22, 69.
- [20] Camerlenghi, F., Dunson, D.B., Lijoi, A., Prünster, I. and Rodriguez, A. (2019). Latent nested nonparametric priors (with discussion). *Bayesian Analysis*, 15, 1303-1356
- [21] Camerlenghi, F., Lijoi, A., Orbanz, P. and Prünster, I. (2019). Distribution theory for hierarchical processes. *The Annals of Statistics*, 47, 67-92.
- [22] Arbel, J., De Blasi, P. and Prünster, I. (2019). Stochastic approximations to the Pitman-Yor process. *Bayesian Analysis*, 15, 1201-1219.
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- [26] Camerlenghi, F., Lijoi, A. and Prünster, I. (2017). Bayesian prediction with multiple-samples information. *Journal of Multivariate Analysis*, 156, 18-28.
- [27] Canale, A. and Prünster, I. (2017). Robustifying Bayesian nonparametric mixtures for count data. *Biometrics*, 73, 174-184.
- [28] Arbel, J. and Prünster, I. (2017). A moment-matching Ferguson & Klass algorithm. *Statistics and Computing*, 27, 3-17.
- [29] Lijoi, A., Muliere, P., Prünster, I. and Taddei, F. (2016). Innovation, growth and aggregate volatility from a Bayesian nonparametric perspective. *Electronic Journal of Statistics*, 10, 2179-2203.
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- [31] De Blasi, P., Favaro, S., Lijoi, A., Mena, R.H., Prünster, I. and Ruggiero, M. (2015). Are Gibbs-type priors the most natural generalization of the Dirichlet process? *IEEE Transactions on Pattern Analysis and Machine Intelligence (TPAMI)*, 37, 212-229.
- [32] El-Dakkak, O., Peccati, G. and Prünster, I. (2014). Exchangeable Hoeffding-decomposition over finite sets: a characterization and counterexamples. *Journal of Multivariate Analysis*, 131, 51-64.
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- [37] De Blasi, S., Lijoi, A. and Prünster, I. (2013). An asymptotic analysis of a class of discrete nonparametric priors. *Statistica Sinica*, 23, 1299-1322.
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- [51] Nieto-Barajas, L.E. and Prünster, I. (2009). A sensitivity analysis for Bayesian nonparametric density estimators. *Statistica Sinica*, 19, 685-705.
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- [53] Peccati, G. and Prünster, I. (2008). Linear and quadratic functionals of random hazard rates: an asymptotic analysis. *The Annals of Applied Probability*, 18, 1910-1943.
- [54] Lijoi, A., Prünster, I. and Walker, S.G. (2008). Posterior analysis for some classes of nonparametric models. *Journal of Nonparametric Statistics*, 20, 447-457.
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- [56] Lijoi, A., Prünster, I. and Walker, S.G. (2008). Investigating nonparametric priors with Gibbs structure. *Statistica Sinica*, 18, 1653-1668.
- [57] James, L.F., Lijoi, A. and Prünster, I. (2008). Distributions of linear functionals of the two parameter Poisson-Dirichlet random measures. *The Annals of Applied Probability*, 18, 521-551.
- [58] Nardone, R., Golaszewski, S., Bergmann, J., Venturi, A., Prünster, I., Bratti, A., Ladurner, G. and Tezzon F. (2008). Motor cortex excitability changes following a lesion in the posterior columns of the cervical spinal cord. *Neuroscience Letters*, 434, 119-123.
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- [61] Lijoi, A., Prünster, I. and Walker, S.G. (2007). On convergence rates for nonparametric posterior distributions. *Australian and New Zealand Journal of Statistics*, 49, 209-219.
- [62] Lijoi A., Mena, R.H. and Prünster, I. (2007). Controlling the reinforcement in Bayesian nonparametric mixture models. *Journal of the Royal Statistical Society-Series B*, 69, 715–740.

- [63] Walker S.G., Lijoi, A. and Prünster I. (2007). On rates of convergence for posterior distributions in infinite-dimensional models. *The Annals of Statistics*, 35, 738-746.
- [64] Lijoi, A., Prünster, I. and Walker, S.G. (2007). Bayesian consistency for stationary models. *Econometric Theory* 23, 749-759.
- [65] James, L.F., Lijoi, A. and Prünster, I. (2006). Conjugacy as a distinctive feature of the Dirichlet process. *Scandinavian Journal of Statistics*, 33, 105-120.
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- [71] Lijoi, A. and Prünster, I. (2004). A note on the problem of heaps. *Sankhya-The Indian Journal of Statistics*, 66, 234-242.
- [72] Lijoi, A., Prünster, I. and Walker, S.G. (2004). Extending Doob's consistency theorem to nonparametric densities. *Bernoulli*, 10, 651-663.
- [73] Epifani, I., Lijoi, A. and Prünster, I. (2003). Exponential functionals and means of neutral-to-the-right priors. *Biometrika*, 90, 791-808.
- [74] Regazzini, E., Lijoi, A. and Prünster, I. (2003). Distributional Results for Means of Normalized Random Measures with Independent Increments. *The Annals of Statistics*, 31, 560-585.

# PAPERS IN MONOGRAPHS

[75] Lijoi, A. and Prünster, I. (2010). Models beyond the Dirichlet process. In *Bayesian Nonparametrics* (Hjort, N.L., Holmes, C.C., Müller, P., Walker, S.G. Eds.), Cambridge University Press, 80-136.

#### PAPERS IN CONFERENCE PROCEEDINGS, NOTES AND DISCUSSIONS

- [76] Ascolani, F., Lijoi, A. and Prünster, I. (2024). Discussion of "Route and community inference on the latent growth process of a network" by Crane and Xu. *Journal of the Royal Statistical Society-Series B*, 86, 871-872.
- [77] Ascolani, F., Lijoi, A. and Prünster, I. (2023). Discussion of "Martingale Posterior Distributions" by Fong, Holmes and Walker. *Journal of the Royal Statistical Society-Series B*, 85, 1404-1405.
- [78] Ascolani, F., Catalano, M., and Prünster, I. (2023). Invited discussion of "Evaluating Sensitivity to the Stick-Breaking Prior in Bayesian Nonparametrics". *Bayesian Analysis*, 18, 340-344.
- [79] Gaffi, F., Lijoi, A. and Prünster, I. (2022). Specification of the base measure of nonparametric priors via random means. *Springer Proceedings in Mathematics and Statistics*, Vol. 405, 91-100.
- [80] Catalano, M., Lavenant, H., Lijoi, A. and Prünster, I. (2022). Wasserstein distance and applications to Bayesian Nonparametrics. *Proceedings of the 51st Meeting of the Italian Statistical Society*, 1491-1496.
- [81] Catalano, M., Lijoi, A. and Prünster, I. (2021). Transport Distances on Random Vectors of Measures: Recent Advances in Bayesian Nonparametrics. In *Advances in Probability and Mathematical Statistics*, Springer, 59-70.
- [82] Ascolani, F., Franzolini, B., Lijoi, A. and Prünster, I. (2021). On the dependence structure in Bayesian nonparametric priors. *Proceedings of the 50th Meeting of the Italian Statistical Society*, 1219-1225.
- [83] Ascolani, F., Lijoi, A., Pruenster, I. and Ruggiero, M. (2021). A framework for filtering in hidden Markov models with normalized random measures. *Proceedings of the 50th Meeting of the Italian Statistical Society*, 733-738.

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- [85] Catalano, M., Lijoi, A. and Prünster, I. (2019). Bayesian model comparison based on Wasserstein distances. *Book of short papers SIS 2019*, 167-172.
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- [92] Canale, A., Lijoi, A. and Prünster, I. (2016). Bayesian Nonparametrics. *Wiley StatsRef: Statistics Reference Online*, 11pp.
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- [94] Kon Kam King, G., Arbel, J. and Prünster, I. (2016). Bayesian Nonparametric Density Estimation in Ecotoxicology. 48<sup>e</sup> Journées de la Statistique de la SFdS, 6pp.
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- [98] Lijoi, A., Nipoti, B. and Prünster, I. (2014). A Bayesian nonparametric model for combining data from different experiments. *Proceedings of the XLVII Meeting of the Italian Statistical Society*, Vol I, 10pp.
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