

## CURRICULUM VITAE

IGOR PRÜNSTER

NOVEMBER 2008

### Education

- 1998            *Laurea* in Economics, Bocconi University, Milan (Italy)  
2003            Ph.D. in Mathematical Statistics, University of Pavia, Pavia (Italy)

### Professional Activities

- 2007-current    Vice-Director of Studies, Allievi Program (Honors Program), Collegio Carlo Alberto  
2005-current    Associate Fellow, ICER, Turin  
2007-current    Associate Professor, University of Turin, Department of Statistics and Applied Mathematics  
2005-2007      Assistant Professor, University of Turin, Department of Statistics and Applied Mathematics  
2001-2005      Assistant Professor, University of Pavia, Department of Economics & Quantitative Methods

### Honors and Awards

- 2007            Visting Fellow of the Isaac Newton Insitute, Cambridge, UK (August 2007)  
2004            Prize for the best Ph.D. thesis in Statistics awarded by the Italian Statistical Society  
2004            Finalist of the “L.J. Savage Award” for the best Ph.D. thesis in Bayesian Statistics  
2004            Laha Award assigned by Institute of Mathematical Statistics

### Publications in Refereed Journals

- Lijoi A., Mena, R.H., Prünster, I. (2008). A Bayesian Nonparametric approach for comparing clustering structures in EST libraries. *Journal of Computational Biology*, in press.
- De Blasi, P., Peccati, G., Prünster, I. (2008). Asymptotics for posterior hazards. *The Annals of Statistics*, in press.
- James, L.F., Lijoi, A., Prünster, I. (2008). Posterior analysis for normalized random measures with independent increments. *Scandinavian Journal of Statistics*, in press.
- Nieto-Barajas, L.E., Prünster, I. (2008). A sensitivity analysis for Bayesian nonparametric density estimators. *Statistica Sinica*, in press.
- Peccati, G., Prünster, I. (2008). Linear and quadratic functionals of random hazard rates: an asymptotic analysis. *The Annals of Applied Probability*, 18, 1910-1943.
- Lijoi, A., Prünster, I, Walker, S.G. (2008). Posterior analysis for some classes of nonparametric models. *Journal of Nonparametric Statistics*, 20, 447-457.
- Lijoi, A., Prünster, I., Walker, S.G. (2008). Bayesian nonparametric estimators derived from conditional Gibbs structures. *The Annals of Applied Probability*, 18, 1519-1547.
- Lijoi, A., Prünster, I, Walker, S.G. (2008). Investigating nonparametric priors with Gibbs structure. *Statistica Sinica*, 18, 1653-1668.
- James, L.F., Lijoi, A., Prünster, I. (2008). Distributions of Functionals of the Two Parameter Poisson-Dirichlet Process. *The Annals of Applied Probability*, 18, 521-551.
- 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.
- Lijoi A., Mena, R.H., Prünster, I. (2007). A Bayesian nonparametric method for prediction in EST analysis. *BMC Bioinformatics*, 8: 339.
- Lijoi, A., Mena, R.H., Prünster, I. (2007). Bayesian nonparametric estimation of the probability of discovering a new species. *Biometrika*, 94, 769-786.
- Lijoi, A., Prünster, I, Walker, S.G. (2007). On convergence rates for nonparametric posterior distributions. *Australian and New Zealand Journal of Statistics*, 49, 209-219.

- Lijoi A., Mena, R.H., Prünster, I. (2007). Controlling the reinforcement in Bayesian nonparametric mixture models. *Journal of the Royal Statistical Society-Series B*, 69, 715–740.
- Walker S.G., Lijoi, A., Prünster I. (2007). On rates of convergence for posterior distributions in infinite-dimensional models. *The Annals of Statistics*, 35, 738-746.
- Lijoi, A., Prünster, I, Walker, S.G. (2007). Bayesian consistency for stationary models. *Econometric Theory* 23, 749-759.
- James, L.F., Lijoi, A., Prünster, I. (2006). Conjugacy as a distinctive feature of the Dirichlet process. *Scandinavian Journal of Statistics*, 33, 105-120.
- Walker, S.G., Lijoi, A., Prünster, I. (2005). Data tracking and the understanding of Bayesian consistency. *Biometrika*, 92, 765-778.
- Lijoi, A., Prünster, I., Walker, S.G. (2005). On consistency of nonparametric normal mixtures for Bayesian density estimation. *Journal of the American Statistical Association*, 100, 1292-1296.
- Lijoi, A., Mena, R.H., Prünster, I. (2005). Bayesian nonparametric analysis for a generalized Dirichlet process prior. *Statistical Inference for Stochastic Processes*, 8, 283-309.
- Lijoi, A., Mena, R.H., Prünster, I (2005). Hierarchical mixture modelling with normalized inverse Gaussian priors. *Journal of the American Statistical Association*, 100, 1278-1291.
- Nieto-Barajas, L.E., Prünster, I., Walker, S.G. (2004). Normalized Random Measures driven by Increasing Additive Processes. *The Annals of Statistics*, 32, 2343-2360.
- Lijoi, A., Prünster, I. (2004). A note on the problem of heaps. *Sankhya-The Indian Journal of Statistics*, 66, 234-242.
- Lijoi, A., Prünster, I., Walker, S.G. (2004). Extending Doob's consistency theorem to nonparametric densities. *Bernoulli*, 10, 651-663.
- Epifani, I., Lijoi, A., Prünster, I. (2003). Exponential functionals and means of neutral-to-the-right priors. *Biometrika*, 90, 791-808.
- Regazzini, E., Lijoi, A., Prünster, I. (2003). Distributional Results for Means of Normalized Random Measures with Independent Increments. *The Annals of Statistics*, 31, 560-585.

#### Conference Proceedings and Other Publications

- Lijoi, A., Prünster, I. (2008). Models beyond the Dirichlet process. In *Bayesian Nonparametrics* (Hjort, N.L., Holmes, C.C., Müller, P., Walker, S.G. Eds.), Cambridge University Press, in press.
- Mena, R.H., Prünster, I. (2007). Alcune considerazioni sulle elezioni presidenziali messicane del 2006. *SIS-Magazine* (electronic).
- Lijoi, A., Mena, R.H., Prünster, I. (2006). Bayesian clustering in nonparametric hierarchical mixture models. *Atti della XLIII Riunione Scientifica SIS*, Vol. I, 449-460.
- Prünster, I. (2005). Some issues in Bayesian Nonparametrics. *2004 Proceedings of the American Statistical Association*, Alexandria, VA: American Statistical Association, 196-203.
- James, L.F., Lijoi, A., Prünster, I. (2004). On a class of priors for Bayesian Nonparametrics. *Atti della XLII Riunione Scientifica SIS*, 401-404.
- Prünster, I. (2004). Misure di probabilità aleatorie derivate da processi additivi crescenti e loro applicazione alla statistica bayesiana. *Bollettino dell'Unione Matematica Italiana Sezione A*, 7, 563-566.
- Prünster, I. (2003). Random probability measures derived from increasing additive processes and their application to Bayesian statistics. *ISBA Bulletin*, 10, 10-11.
- Lijoi, A., Prünster, I. (2003). On a normalized random measure with independent increments relevant to Bayesian nonparametric inference. *Proceedings of the 13<sup>th</sup> European Young Statisticians Meeting*, Bernoulli Society, 123-134.
- Epifani, I., Lijoi, A., Prünster, I. (2003). A note on the simulation of Lévy processes with a view towards applications. *Atti del Convegno S.Co. 2003*, 188-193.

## Editorial Activity

Associate Editor: *The Electronic Journal of Statistics*

Reviewer for: *Acta Applicanda Mathematicae*, *Bayesian Analysis*; *Bernoulli*; *Communications in Statistics*; *Journal of Business and Economic Statistics*; *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 B*; *MathSciNet*; *Physica A*; *Quality Technology & Quantitative Management*; *Sankhya*; *Scandinavian Journal of Statistics*; *Statistics and Computing*; *Statistics & Probability Letters*, *Statistical Methods and Applications*.

## Invited talks at conferences and seminars

*Workshop on Random Measures and Bayesian Non-Parametrics*, Paris, France (2008); *9<sup>th</sup> ISBA World Meeting*, Hamilton, Australia (2008); *Conference on Limit Theorems and Applications*, Paris, France (2008); *12<sup>th</sup> YSM*, Piran, Slovenia (2007); *Construction and Properties of Bayesian Nonparametric Regression Models*, Cambridge, UK (2007); *6th Objective Bayes Workshop*, Rome, Italy (2007) [Discussant]; *IX Symposium on Probability and Stochastic Processes*, Guanajato, Mexico (2006); *5th Workshop on Bayesian Nonparametrics*, Jeju, South Korea (2006); *COBAL 2*, S. José del Cabo, Mexico (2005); *Joint Statistical Meetings 2004*, Toronto, Canada (2004); *8<sup>th</sup> ISBA World Meeting*, Vina del Mar, Chile (2004); *13<sup>th</sup> European Young Statisticians Meeting*, Ovronnaz, Switzerland (2003); *S.Co.*, Treviso, Italy (2003); *3<sup>rd</sup> Bayesian Inference for Stochastic Processes Workshop*, La Manga, Spain (2003); *Bayesian Nonparametrics Summit*, Ann Arbor, USA (2001).

University of Paris VI, France (2007); University of Oxford, UK (2007); University of Warwick, UK (2007); University of Rome "Tor Vergata", Italy (2006); UNAM, Mexico City, Mexico (2005); University of Lancaster, Lancaster, UK (2004); Bocconi University, Milan, Italy (2003); University of Bath, Bath, UK (2001); "A. Razmadze" Mathematical Institute, Tbilisi, Georgia (2000).

## Grants

1999-current	Research grants from the Italian Ministry of University and Research, Italy
2001-current	Various travel grants from CNR, ASA, EU, ISBA
2005-current	Grants for Ph.D. scholarships, postdoc and visting positions from ICER, CRT Foundation and ISI Foundation