

Institute for Data Science and Analytics
Department of Decision Sciences
Bocconi University
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RESEARCH EMPHASIS Bayesian Analysis, Global Development, Applied Econometrics

RELEVANT EXPERIENCE *Research Positions*

Post-Doctoral Research Fellow 2022/01 - Present
Bocconi Institute for Data Science & Analytics
Department of Decision Sciences
Bocconi University, Milan

Post-Doctoral Research Fellow 2021/07 - 2022/01
Institute for Statistics & Mathematics
Vienna University of Economics and Business

Teaching and Research Associate 2018/11 - 2022/01
Institute for Macroeconomics
Vienna University of Economics and Business

Research Assistant 2017/07 - 2018/03
Johannes Kepler University Linz

Academic Visits

University of Warwick 2021/09 - 2021/10
Department of Statistics (Host: Mark Steel)

Econometric Consultancy Positions

The World Bank Group
Environment and Natural Resources Unit
International Bank for Reconstruction and Development
Washington DC

The World Bank Group
Finance, Competitiveness & Innovation Unit
International Finance Corporation
Vienna

ACADEMIC BACKGROUND *Doctoral Program Economics* 2021
Vienna University of Economics and Business

- Thesis: Modeling Heterogeneity Using Bayesian Econometrics.
Committee: J. Crespo Cuaresma, S. Frühwirth - Schnatter, S. Kaufmann

M.Sc. Economics (Science Track) 2018
Vienna University of Economics and Business

- Thesis: Bayesian Shrinkage in Mixture-of-Experts Models.
Supervisor: S. Frühwirth - Schnatter

PUBLICATIONS *Peer-Reviewed Academic Journals*

- *The Heterogeneous Impact of Monetary Policy on the US Labor Market*, with M. Böck and T. Zörner. *Journal of Economic Dynamics and Control*, 2020
- *Land and Poverty: The Role of Soil Fertility and Vegetation Quality in Poverty Reduction*, with M. Heger and M. Bangalore. *Environment and Development Economics*, 2020
- *Bayesian Shrinkage in Mixture-of-Experts Models: Identifying Robust Determinants of Class Membership*. *Advances in Data Analysis and Classification*, 2019

Preprints & Selected work in progress

- *Ultimate Pólya Gamma Samplers - Efficient MCMC for possibly imbalanced binary and categorical data*, with S. Frühwirth-Schnatter (WU Vienna) and H. Wagner (JKU Linz) (R&R, *Journal of the American Statistical Association*)
- *Analyzing Spatial Patterns of Household Survey Data Quality in Sub-Saharan Africa*, with A. Tatem (WorldPop, University of Southampton), V. Seidler (WU Vienna) and many more (Submitted)
- *Influential Sets in Linear Regression Models*, with N. Kuschnig (WU Vienna) and J. Crespo Cuaresma (WU Vienna) (Submitted)
- *Probabilistic Modeling of Conflict and Forced Migration in Somalia*, with L. Thalheimer (United Nations University) (Draft Finished)
- *A Bayesian Network Model of Crime Events*, with D. Durante (Bocconi University), Eleonora Patacchini (Cornell University) and Carlos Díaz (Universidad Católica del Uruguay)
- *Impact Evaluation of a Large Scale Female Entrepreneurship Program in Mexico*, with L. Iacovone (World Bank, Hertie School) and M. Frese (Asia School of Business)
- *Addressing Model Uncertainty in Generalized Linear Models*, with M. Steel (University of Warwick)

Policy Reports & Hibernating Papers

- *The Effect of Fuel Subsidy Removal and Metro Line Extension on Congestion and Air Pollution in Greater Cairo*, with M. Heger, D. Wheeler and C. Meisner. World Bank Policy Report, 2019
- *Tax Preferences, Partisanship and Perceptions of Society: Evidence from Austria*, with P. Warum. INEQ Working Paper Series, 2019
- *The Implications of Macroeconomic Uncertainty in the Euro Area*, with M. Böck, N. Hauzenberger, M. Pfarrhofer and A. Stelzer. Working Paper Series of the European Systemic Risk Board, 2018

Software

- *UPG - Efficient Bayesian Algorithms for Binary and Categorical Data Regression Models*, R package, currently at v0.3.1

General Audience / Blogs

- Außerirdische ökonomische Daten, on satellite-based economic research. *derStandard.at*, 2020/01
- Wie wir unbewusst dabei helfen, die Zukunft vorherzusagen, on internet-based data sources. *derStandard.at*, 2019/12
- Soziale Leiter: Können Arme reich und Reiche arm werden?, on social mobility perceptions. *derStandard.at*, 2019/07

CONFERENCES *Scientific Conferences*

& WORKSHOPS

- 2022: POPCLIMA Research Seminar, Department of Statistics, University of Bologna (Bologna/Italy, invited). 1st Bergamo Workshop in Econometrics and Statistics (Bergamo/Italy). SELECT Workshop Climbing Mortality Models (Misurina/Italy, invited). eXplore! Workshop Migration Modelling and Climate Change Research (Vienna/Austria, invited). World Meeting of the International Society for Bayesian Analysis (ISBA, Montréal/Canada). Austrian & Slovenian Statistical Days (ASSD, Graz/Austria, invited). Reading Group, Department of Decision Sciences, Bocconi University (Milan/Italy, invited). 5th International Conference on Econometrics and Statistics (EcoSta, Online, invited).
- 2021: Annual Meeting of the Austrian Economic Association (Online). 4th International Conference on Econometrics and Statistics (EcoSta, Online, invited). World Meeting of the International Society for Bayesian Analysis (ISBA, Online). ISBA Mirror Workshop @ CIRM (Marseille/France). 11th European Seminar on Bayesian Econometrics (ESOB, Madrid/Spain). Bayesian Young Statisticians Meeting (BaYSM, Online). 15th International Conference on Computational and Financial Econometrics (CFE, Online, invited).
- 2020: Annual Meeting of the Austrian Economic Association (NOeG, Vienna/Austria). Bayes@Austria Workshop, (Online, invited).
- 2019: 3rd International Conference on Econometrics and Statistics (EcoSta, Taichung/Taiwan, invited). 10th European Seminar on Bayesian Econometrics (ESOB, St. Andrews/Scotland).
- 2018: 6th WU Workshop in Applied Econometrics (WUWAETRIX, Vienna/Austria).

Workshops hosted

- *Tax Preferences, Partisanship and Perceptions of Society*, Economic Policy Academy Vienna (2019/06, 2020/03).

PROFESSIONAL *Teaching* ACTIVITIES

- Advanced Macroeconometrics, M.Sc. level
- Econometrics 101, B.Sc. level
- Advanced Macroeconomics / Growth Theory, B.Sc. level
- International Macroeconomics, B.Sc. level

Memberships

- International Society of Bayesian Analysis
- European Economic Association
- Italian Statistical Association (SIS)
- Austrian Statistical Association (ÖSG)

Ad-Hoc Referee

- Bayesian Analysis, Journal of Computational & Graphical Statistics, Journal of Multivariate Analysis, Population & Environment, International Economics, Empirical Economics, TEST (Trabajos de Estadística), Empirica

Thesis Supervision

- *Nowcasting GDP Growth in Austria via the Construction of a Daily Economic Sentiment Index Using Google Trends*, A. Valder (MSc)
- *From Survey Guidance to Text Mining: Tracing Inflation Expectations on Reddit*, M. Nenning (MSc)
- *The Impact of Technological Revolutions on Unemployment*, E. Vasileva (BSc)
- *The Importance of Digitized Government-to-Person (G2P) Payments for Women's Financial Inclusion in Developing Countries*, E. Fischer (BSc)

GRANTS & AWARDS

Post-MSc Academic Awards & Fellowships

- Award of Excellence / State Prize for Dissertations of the Austrian Federal Ministry of Education, Science and Research, 2022
- Best Student/Postdoc Contributed Paper Award, ISBA World Meeting 2021
- ISBA - EFaB Young Researcher Presentation Award, ESOBE 2021
- WU International Research Fellow, 2021
- Shortlisted in Top 50 for the WU 'Excellent Teaching Award', 2020
- Dissertation Fellowship of the Austrian Economic Association, 2020

Small Project Grants

- *Bayesian Time Series Methods in Poverty & Inequality Research*, 2019
- *Redistributive Preferences in Austria*, with P. Warum, 2018