SANDRA FORTINI

Associate Professor of Statistics, Bocconi University, Milano, Italy
http://faculty.unibocconi.it/sandrafortini/

CONTACTS

Dipartimento di Scienze delle Decisioni, Università Bocconi
Via Roentgen, 1, 20136 Milano
Tel. +39 02 5836 5676
e-mail: sandra.fortini@unibocconi.it

PREVIOUS POSITIONS

Researcher at Bocconi University *1995 – 2003*
Researcher at the Institute for the Applications of Mathematics and Informatics, Italian Council of Reasearch, Milano *1994 – 1995*
Research Assistant at the Institute for the Applications of Mathematics and Informatics, Italian Council of Reasearch, Milano *1990 – 1993*

EDUCATION

M.Sc.in Applied Stochastic Stochastic Systems with Distinction, University College of London *1993*
Laurea in Matematica cum Laude, Università degli Studi di Milano *1989*

EDITORIAL ACTIVITY

Associate Editor of *Sankhya, Series A, Probability and Mathematical Statistics.*

http://sankhya.isical.ac.in/index.html

SELECTED PUBLICATIONS

- "On a notion of partially conditionally identically distributed sequences" with S. Petrone and P. Sporysheva. *Stochastic Processes and their Applications*. To appear. DOI: 10.1016/j.spa.2017.06.008.
- "Predictive Chacterization of Mixtures of Markov chains" with S. Petrone. *Bernoulli* 2017, Vol. 23, No. 3, 1538-1565.
- "Predictive Distribution (de Finetti's View)" with Petrone S. *Wiley StatsRef.* 2016. DOI: 10.1002/9781118445112.stat07831.
- "Hierarchical Reinforced Urn Processes" with Petrone S. *Statistics & Probability Letters.* 82, 1521 - 1529. 2012.
- "Central Limit Theorem with Exchangeable Summands and Mixtures of Stable Laws as Limits" with Ladelli L. and Regazzini E. *Bollettino dell'Unione Matematica italiana.* 9, IV, 515 - 542. 2012.
- "Predictive Construction of Priors in Bayesian Nonparametrics" with Petrone S. *Brazilian Journal of Probability and Statistics.* 26, 4, 423 - 449. 2012.
- "Recursive Equations for the predictive distributions of some determinantal processes" with Cifarelli D. M.. *Statistics & Probability Letters* **81**, 8-15. 2011.
- "A Poisson Approximation for Coloured Graphs Under Exchangeability" with Cerquetti A. *Sankhyā* **68** 183-197. 2006.
- "A note on one-dependent trigonometric determinantal probability measures" with Cifarelli D.M. *SIS – Atti della XLII Riunione Scientifica.* 2006.

- “A characterization for mixtures of Semi Markov processes” with Epifani I. and Ladelli L. *Statistics & Probability Letters* ***60*** *(4): 445-457.* 2002.
- “On mixtures of distributions of Markov chains” with Ladelli L., Petris G. and Regazzini E. *Stochastic Processes and their Applications,* ***100****, 147-165.* 2002.
- “On the use of the concentration function in Bayesian robustness” with Ruggeri F. *Robust Bayesian Analysis. Lecture Notes in Statistics, pp.109-126. Springer-Verlag. New York*. 2000.
- “Exchangeability, predictive distributions and parametric models” with Ladelli L. and Regazzini E. *Sankhya, A, Vol* ***62-1,*** *pp. 86-109. Calcutta 2000.*
- “On parametric models for invariant probability measures” with Berti P., Ladelli L. and Regazzini E. *Quaderni di Statistica. Portici, Vol. 2, pp. 39-57; addendum in Vol. 3 pp. 231-232.* 2000.
- “Differential properties of the concentration function” with Ruggeri F.. *Sankhya, A, Vol.* ***59****, pp. 345-364.* 1997.
- “Discussion of "Bayesian robustness for classes of bidimensional priors with given marginals" by B. Liseo, E. Moreno e G. Salinetti. *Lecture Notes in Math. Stat., IMS, Vol.* ***29****, pp. 116-117. Hayward,* 1996.
- “A central limit problem for partially exchangeable random variables” with Ladelli L. and Regazzini E. *Teor. Verojatnost. i Primenen. (Theory Probab. Appl.), Vol.* ***41****, Num. 2, pp. 353-379.* 1996.
- “Concentration function and sensitivity to the prior” with Ruggeri F. *Journal of the Italian Statistical Society, Vol.* ***4****, pp. 283-297.* 1995.
- “On defining neighbourhoods of measures through the concentration function” with Ruggeri F. *Sankhya, serie A, Vol.* ***56****, Parte 3, pp. 444 - 457.* 1994.
- “Concentration functions and Bayesian robustness” with Ruggeri F. *J. Stat. Plann. Inference, Vol.* ***40****, Num. 2/3, pp. 205 - 220.* 1994.
- “Some results on the number of coincidences under exchangeability” with Cerquetti A. *SIS – Atti della XLII Riunione Scientifica.* 2004.
- “Concentration function and coefficients of divergence for signed measures” with Ruggeri F. *J. Ital. Stat. Soc. Vol.* ***2****, No. 1, pp. 17 - 34.* 1993.
- “Spherical symmetry: an elementary justification” with Eaton M. and Regazzini E.. *J. Ita. Stat. Soc., Vol.* ***2****, No. 1, pp. 1 -16.* 1993.
- “Non monotonicity of approximation in L^p”. *Istituto Lombardo (Rend. Sc.) A* ***124*** *pp. 73-83.*1990.

SCIENTIFIC SOCIETIES MEMBERSHIP

- Institute of Mathematical Statistics (IMS)
- Società Italiana di Statistica (SIS)
- Unione Matematica Italiana (UMI)

INSTITUTIONAL ACTIVITIES

- Member of the Department Council *2010 – 2011*

CURRENT TEACHING

PhD *(in English)*

- Probability I *2005 –*
- Introduction to Probability *2010-*
- Stochastic processes I *2017 –*

M.Sc.

- Financial Econometrics and Empirical Finance *2007 –*

Bachelor (Course Director)

- Quantitative Methods for Finance, *Bachelor of Economics and Finance* *2007 –*

PREVIOUS TEACHING AT BOCCONI

PhD *(in English)*

- Probability II *2005 – 2009*
- Introduction to Statistics *2006 – 2010*

Bachelor

- Sample Surveys, *Bachelor for Economics and Management for Arts, Culture and Communication, course director* *2005 – 2007*
- Probability *1999 – 2003*
- Statistics *1997 – 2002*
- Mathematics *2002 – 2004*

Master Programs *(in English)*

- Basic Probability for Finance, *Master of Quantitative Finance and Risk Management* *1999 – 2004*

OTHER TEACHING ACTIVITIES

- Statistics. *Corso di Gestione Aziendale, Libero Istituto Universitario Carlo Cattaneo, 1991 – 1992*
- Mathematical Analysis Exercises, *Bachelor in Engeneering, Politecnico di Milano* *1989 – 1992*

LECTURE NOTES

- "Modelli Statistici per le Applicazioni Finanziarie". *Lecture Notes - Metodi Quantitativi per la Valutazione Finanziaria. Le Dispense del Pellicano – Egea. 2010*
- " Probability. Lecture Notes - PhD in Economics and Finance". *PhD School. Bocconi University. 2010*
- "Statistics Exercises and Solutions, PhD in Economics and Finance" *with May C and Simoni A. Bocconi PhD School. 2010.*
- "Statistics Lecture Notes - PhD in Economics, Finance and Management". *PhD School. Bocconi University. 2009.*
- "Appunti sulla Stima del Modelli Lineari Lecture Notes - Metodi Quantitativi per le Applicazioni Finanziarie CLEF". *Egea, 2008*
- "Esercizi di Probabilità" *with Cerquetti A. www.unibocconi.it 2004*