



Settima Giornata del Dottorato della Scuola di Scienze Statistiche



mercoledì 12 febbraio 2020
Aula Gini – piano terra - edificio CU002

09:00-09:15 Apertura dei lavori

09:00-09:10 prof. **Maurizio Vichi** – *Saluto di apertura*

09:10-09:15 prof. **Marco Alfò** – *Introduzione alla giornata*

09:15-12:30 Presentazioni orali - mattina

Chair: prof. M. Alfò

09:15-09:40 **Marco Mingione** :: *Temporal NNGP for actigraph data*

09:40-10:05 **Leonardo Del Vecchio** :: *Financial conditions and growth at risk in Italy*

10:05-10:30 **Giorgia Zaccaria** :: *The ultrametric correlation matrix for modelling hierarchical factorial structure*

10:30-10:55 **Cosmo Strozza** :: *Self-assessment of health: how socio-demographic, functional and emotional dimensions influence self-rated health among Italian nonagenarians*

11:10-11:35 **Andrea Nigri** :: *LE-CoD model: from life expectancy to causes of death*

11:35-12:00 **Cecilia Fortunato** :: *The aging of the foreign population in Italy: analysis of the determinants underlying the individual migratory choices in old age*

12:00-12:25 **Damiano Ticconi** :: *Individual claims in creditor protection insurance using machine learning*

12:30-13:30 Sessione Poster

Chair: prof. E. Barbi – *Introduzione alla sessione poster - speed poster presentation*

12:30-13:30 **Gianmarco Caruso** :: *ABC model choice via mixture weights estimation*

Enrico Ciminello :: *Is it possible to use Hospital Discharge Records to perform survival analysis when the operated side is not available? A Bayesian imputation mechanism to overcome this issue*

Alessandro Laporta :: *Quantile Regression Neural Network for quantile claim amount estimation*

Maria Luigia Menditto :: *Sviluppo di un modello previsivo dei costi per la manutenzione e gestione dell'edilizia scolastica su edifici scolastici della Città metropolitana di Roma*

Vieri Mosco :: *On pricing cat bonds*

13:30-14:30 Pausa pranzo

14:30-17:00 Presentazioni orali - pomeriggio

Chair: prof. S. Levantesi

14:30-14:55 **Jacopo Giacomelli** :: *Improved precision in calibrating CreditRisk+ model for credit insurance applications*

14:55-15:20 **Alessandro Feraldi** :: *Gender Gap in Life Expectancy - Age- and Cause-specific Decomposition of ten Countries -*

15:20-15:45 **Pierpaolo Angelini** :: *A decomposition of the expected utility function inside of a linear space*

15:45-16:10 **Gianrico Di Fonzo** :: *Stima delle concentrazioni giornaliere di NO₂ in Italia per l'anno 2015 attraverso l'uso di modelli "ensemble"*

16:10-16:35 **Francesco Catenacci** :: *Population size estimation via alternative parametrization for Poisson Mixture Models: a Bayesian point of view*

16:35-17:00 **Riccardo Giubilei** :: *etree: Energy Trees for Classification and Regression with Mixed-Type Data in R*