



CARLOTTA PACIFICI

Italian, born 5 August 1995

BAFFI Centre on Economics, Finance and Regulation
Bocconi University
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RESEARCH INTERESTS

Extreme Value Analysis in dynamic and regression contexts · Probabilistic forecasting techniques for extremes · Environmental and Financial applications

CURRENT POSITION

Research Fellow | *Statistics*

Oct. 2024 – Present

BAFFI Centre on Economics, Finance and Regulation, Bocconi University

Milano, IT

- Supervisor: Prof. Simone A. Padoan
- Research topic: Uncertainty and tail risks

EDUCATION

PhD | *Statistical Sciences*

Nov. 2021 – Apr. 2025

Department of Statistical Sciences, University of Bologna

Bologna, IT

- Supervisor: Prof. Luca Trapin
- Dissertation: "Dynamic modeling of heavy-tailed extreme events with applications to financial and environmental data"

Master's degree | *Statistical, Demographic and Economic Sciences (LM-82)*

Sept. 2017 – Jan. 2020

Department of Statistical Sciences, Sapienza University of Rome

Rome, IT

- *cum laude*. Dissertation: "The impact of polluting agents in Italian industries"

Bachelor's degree | *International Economic Relations (L-33)*

Sept. 2014 – July 2017

Department of Economic and Social Sciences, Sapienza University of Rome

Rome, IT

- *cum laude*. Dissertation: "The growth of inequality in international economy"

VISITING POSITIONS

Visiting Research PhD student

Sept. 2023 - April 2024

Department of Decision Sciences, HEC Montréal

Montréal, CA

- Supervisor: Prof. Debbie J. Dupuis

ACADEMIC ACTIVITIES

Teaching Assistant

A.Y. 2023/2024

Department of Statistical Sciences, University of Bologna

A.Y. 2022/2023

- Analisi delle Serie Storiche, Laurea in Scienze Statistiche
- Misura della Produttività, della Competitività e dell'Efficienza, Laurea Magistrale in Statistica, Economia e Impresa

WORK EXPERIENCE

Analytical Consultant SAS Institute srl · Tasks: data quality, machine learning modeling of quantitative and text data	Apr. 2020 – Oct. 2021 Rome, IT
Intern SAS Institute srl · Tasks: preprocessing of structured and unstructured data, production and reporting of descriptive statistics	Nov. 2019 – Mar. 2020 Rome, IT
Intern Italian National Institute of Statistics - Istat · Tasks: study of the Italian and European environmental tax system	Jan. 2019 – April 2019 Rome, IT
Collaborator Library of Statistical Sciences, Sapienza University of Rome	Feb. 2018 – Sept. 2019 Rome, IT

PUBLICATIONS

Barile F., Dallari S., Pacifici C., Grün B. (2023). An automatic procedure for spike train extraction and an analysis of neuron response detection using a GAMLSS. In: Advances in Neural Data Science. Springer Proceedings in Mathematics & Statistics. (*to appear*)

Pacifici C., Alaimo L.S. (2020). Analisi delle Componenti Principali. In: Ragionando di Sviluppo Locale: una Lettura “Nuova” di Tematiche “Antiche”, pp. 404-417. Franco Angeli s.r.l., Milano. ISBN: 9788835104605.

Pacifici C., Barbato M. (2019). Il Valore Umano: oltre il capitale. In: VI Convegno Nazionale dell'Associazione Italiana per gli Studi sulla Qualità della Vita – Libro dei Contributi Brevi, pp. 213-221. Genova University Press. ISBN: 9788894943764.

Pacifici C., Barbato M. (2018). Il Valore Umano: oltre il capitale. In: V Convegno Nazionale dell'Associazione Italiana per gli Studi sulla Qualità della Vita – Libro degli Abstract, pp. 37-38. Genova University Press. ISBN: 9788894943436.

CONFERENCES AND WORKSHOPS

52nd Scientific Meeting of the Italian Statistical Society, SIS 2024 Speaker, University of Bari Aldo Moro · “An Extended Dynamic Peaks over Threshold Approach for Tail Index Estimation”, joint work with Luca Trapin.	June. 18, 2024 Bari, IT
Canadian Statistical Sciences Institute (CANSSI) Showcase 2023 Speaker · “Dynamic tail risk estimation using extreme value theory: an application to the S&P500 Index”, joint work with Luca Trapin.	Nov. 17, 2023 Online
HackTheGene Participant, Department of Statistical Sciences - University of Padova	Sept. 17, 2022 Padova, IT
Data Research Camp Participant, Department of Statistical Sciences - University of Padova	July 12-15, 2022 San Servolo Island, Venice, IT
AIQUAV 5th National Convention - “Life quality and social transformations” Speaker, Centro Studi CISL · “Il Valore Umano: oltre il capitale”, joint work with Maria Barbato.	Dec. 13-15, 2018 Fiesole, IT

GRANTS & SCHOLARSHIPS

Research Grant in Statistics - PRIN 2022 “Uncertainty and tail risks”	Oct. 2024 - Sept. 2025
BAFFI Center, Bocconi University	Milano, IT
Marco Polo mobility scholarship, 1st call	A.Y. 2023/2024
Department of Statistical Sciences, University of Bologna	
PhD Scholarship	2021 - 2024
Department of Statistical Sciences, University of Bologna	
Student-collaboration scholarship	A.Y. 2018/2019
Library of Statistical Sciences, Sapienza University of Rome	A.Y. 2017/2018

SKILLS

Programming

Advanced | R (RStudio) · SAS (*Base Programming Using SAS 9.4, Machine Learning Using SAS Viya 3.4 and Predictive Modeler Using SAS Enterprise Miner 14* certificates) · STATA
Basic | Matlab · Python · Cplex · SPSS · Ucinet · Lexico · Iramuteq

IT: Windows · macOS · Microsoft Office · LaTeX

Languages: Italian (native) · English (advanced, C1 certificate) · French (intermediate) · German (basic)

Interests: Piano · Bass guitar · Trekking · Climbing · Skiing