

PAOLO STEFANO GIUDICI: Born March 23, 1965; Married, one son, born 2002.
Researcher unique identifier: <https://orcid.org/0000-0002-4198-0127>
Scopus Author ID: 23491813000
Web sites: <https://www.linkedin.com/in/paolo-giudici-60028a/>

EDUCATION

1998: Post-doc Researcher at the University of Cambridge
1995 - 1997 Post-doc Researcher at the University of Bristol
1990 - 1994 Ph.D. in Statistics, University of Trento
1989 - 1990 Master of Science in Statistics, University of Minnesota, USA
1984 -1989 Laurea in Economics, Bocconi University, Milan, Italy.

CURRENT AND PREVIOUS POSITIONS

2012-: Full Professor of Statistics, Department of Economics and Management, University of Pavia
2017-: Member of the Faculty Committee, Phd in Electronics, Computer and Electric Engineering, University of Pavia.
2020-: Member of the Faculty of the National Phd in Sustainable Development and Climate Change, coordinated by the University School for advanced studies (IUSS).
Full Professor of Statistics, Faculty of Political Science, University of Pavia (2007-2011); Associate Professor of Statistics (2000-2006) and Assistant Professor of Statistics, Department of Economics and Quantitative Methods, University of Pavia (1993-1999). Member of the Faculty Committee, Phd in Economics and Management, University of Pavia (2013-2017).

TEACHING ACTIVITY AND PHD SUPERVISION

Lecturer of several academic (undergraduate, graduate, Phd) mainly concerning Statistics, Financial Data Science and Risk Management, in Italy and abroad.
Member of the board of the National Phd program in Sustainable Development and Climate Change, coordinated by the University School for advanced studies (IUSS).
Since 2000, I supervised more than 200 Master students in several topics in Statistics, Economics and Finance. I am supervising 6 PhD students and I supervised:
Paolo Pagnottoni, October 2020. Now Post doc, Politecnico Milano
Iman Abu Hashish, October 2019. Now Assistant Professor, Jordan University
Gloria Polinesi (cosupervision). October 2019. Now Post doc, University of Ancona
Branka Hadji-Misheva, October 2018. Now Scientific expert, ZHAW University Winterthur
Laura Parisi, October 2016. Now Financial stability expert, European Central Bank
Shatha Hashem, October 2016. Now Assistant Professor Al-Najah University
Daniel Felix Ahelegbey (cosupervision) July 2015. Now Assistant Professor, University of Pavia
Emanuela Raffinetti, October 2012. Now Assistant Professor, University of Milan
Luciana Dalla Valle, October 2008. Now Associate Professor, Plymouth University
Chiara Cornalba, October 2008. Now Financial manager, Creval
Paola Cerchiello, October 2007. Now Associate Professor, University of Pavia
Silvia Figini, October 2007. Now Professor, University of Pavia
Roberto Castelo, October 2002. Now Associate Professor, University Pompeu Fabra.
Maura Mezzetti, October 2001 (cosupervision). Now Associate Professor, University Tor Vergata Rome.
Claudia Tarantola, October 2000 (cosupervision). Now Associate Professor, University of Pavia.

MAIN RESEARCH INTERESTS

Graphical models; Network models; Bayesian methods; Financial risk management: market risk, credit risk, operational risk, cyber risk, systemic risk; Financial Technologies: peer to peer lending, robot advisory, digital currencies; Sustainable finance.

OVERALL CITATIONS, RECOGNITIONS AND AWARDS

Scopus: 94 papers with 1355 total citations and h-index 21 (without self-citations)
Google Scholar: 241 publications with 4645 total citations and h-index 31 (i10-index 65).
RePEc: top 5% of 60.000 economists

Research Gate (RG) Score 34.16 (higher than 90% of Research Gate members).

Award as Best risk management paper author of the year 2016 by the Global Association of Risk Professionals (GARP).

HONORS, FELLOWSHIPS AND VISITING POSITIONS

2016-: Research Fellow and expert at the Bank for International Settlements, Basel

2018-: Research Fellow at the University College London center for Blockchain technologies

2019-: Member of the Expert group on digital ethics in insurance at the European Insurance and Occupational Pensions Authority (EIOPA)

2018-: Member of the Expert group for the development of the National AI strategy at the Italian Ministry of Development

2013-: Honorary member of the Italian Association for financial risk management

1999: Visiting Researcher at the Fields Institute for research in the Mathematical Sciences, Toronto

FUNDED PROJECTS AS A SCIENTIFIC COORDINATOR/PROPONENT IN THE LAST 10 YEARS

Italian Ministry of Education, University and Research: “Multivariate Statistical Models for Risk Management”, 2013-2016, grant amount 924 000 euro. The project, developed in collaboration with the University of Venice (PI Monica Billio), Bologna (PI Giuseppe Cavaliere), Firenze (PI Giuseppe Gallo), Parma (PI Marco Riani) and Rome (PI Maurizio Vichi) aimed at developing econometric and statistical models to measure financial risks. It has been very successful, with a total of 151 excellent publications (A- level).

European Commission Horizon 2020: “Fin-Tech: financial supervision and technological compliance”(2019-2021), grant amount 2500000 euro. The project aims at creating European fintech risk management use case models, through research and knowledge sharing with European financial authorities.

European Commission Horizon 2020: “Periscope: pan-european response to the impacts of covid-19 and future pandemics and epidemics (2020-2023), grant amount 9993000 euro. The project aims at learning the integrated socio economic and health impacts of the pandemic, and at consequently suggesting appropriate policies and technological solutions aimed at mitigating them.

Italian Ministry of Development: “Technologies for Made in Italy: @bilita”, 2010-2012.

Italian Ministry of Education, University and Research (CNVVSU): “Statistical models for web-based evaluation of teaching quality”, 2009-2010.

Italian Ministry of Education, University and Research (FIRB): “Data mining methods for small and medium enterprises”, 2006-2009.

Italian Ministry of Education, University and Research (PRIN): “Statistical models for e-business”, 2005-2006.

Local coordinator of “Multivariate models for the evaluation of academic quality and risks”, Italian Ministry of Education, University and Research (PRIN), 2009- 2010, Coordinator Maurizio Vichi.

Local coordinator of “MUSING: Multy industry Semantic based business IntelliGence applications”, European VI framework programme, 2006-2010, Coordinator Marcus Spies.

Local coordinator of: “Multivariate statistical methods for the evaluation of public utility services”, Italian Ministry of Education, University and Research (PRIN), 2007-2009, Coordinator Maurizio Vichi.

ORGANISATION OF SCIENTIFIC MEETINGS

President of the Scientific committee, Classification and data analysis conference, Cagliari, 2015

President of the Organizing committee, Classification and data analysis conference, Pavia, 2011

President of the Scientific committee, Statistical models for data mining, Pavia 2000, 2001, 2003

President of the Organizing committee of data mining schools: SIS Rome, 2000; ECAS Lugano, 2001.

President of the Scientific Committee of the European Science Foundation workshops on structural leaning in graphical models, Tirano (SO), 1998; inference and prediction in financial risk management, Tirano (SO), 1999.

EDITORIAL DUTIES

2019 - : Chief Editor, Artificial Intelligence in Finance, Frontiers
2020 - : Associate Editor, Risks, MDPI.
2018 - : Associate Editor, Digital Finance, Springer.
2013-2016: Associate Editor, Statistical Method and Applications, Springer
2011-2014: Associate Editor, Applied Stochastic Models in Business and Industry

Referee for: Journal of the Royal Statistical Society, Journal of the American Statistical Association, Journal of Economic and Business Statistics, Annals of Applied Statistics, Computational Statistics and Data Analysis, Statistics and Probability letters, European Journal of Operational Research, Journal of the Operational Research Society, Operations research letters, Quantitative Finance, Journal of Banking and Finance, Journal of Financial Stability, Journal of Empirical Finance, Finance Research letters, North American Journal of Economics and Finance, European Journal of Finance, Financial Innovation, International Review of Financial Analysis, International Financial Markets Institutions and Money, Computational Economics, Computational Management Science, Expert systems with applications, Entropy, Physica A, Quality and Quantity.

AFFILIATIONS AND PROFESSIONAL SERVICES

2020 –: Member of the Steering committee of the Italian Statistical Society.
2020 –: Member of the T20 Policy Brief Task Force 2, Saudi Arabia
2019 –: Member of the European Big Data Value Association (BDVA)
2019 –: Member of the scientific committee of the Cryptovalues association.
2018 –: Member of the Commission for the National Scientific Abilitation in Statistics (ASN)
2018 –: Member of the scientific committee of Assofintech, the Italian Fintech Association
2018 –: Advisor for fintech start ups: Blockchain Based Bank, Neosurance
2016-2018: Member of the Big data expert group at the Italian Statistical Office (ISTAT)
2017-2018: Member of the Big data expert group at the Deutsche Bundesbank
2016 –: Member of the department recruitment committee and delegate for competitive funding
2015 –: Member of the Italian Econometric Society
2013-2015: President of CLADAG- Classification and Data Analysis of the Italian Statistical Society
2013 –: Honorary member of the Italian Association for financial risk management
2012-2016: Member of the board of the department
2010-2018: Independent member of the board of directors of the banking group Credito Valtellinese and, within the board, member of the risk and audit committee (2010-2018);
2010-2013: Delegate of the Rector of the University of Pavia for teaching and research quality assessment
2007-2010: Independent member of the board of directors of the on-line bank Bancaperta
2005-2010: Member of the University of Pavia Audit board (NUV)
2000 –: Member of the European Network for Business and Industrial Statistics (ENBIS) and leader of the special interest group on Risk Management
1999 –: Member of the International association for Bayesian analysis (ISBA)
1993 –: Member of the Italian Statistical Society

External Reviewer for several National Research Councils: Canada, Ireland, Luxembourg, Reviewer for Research Assessment VQR (Italy, 2010-2014- GEV 13).

Principal investigator of several research, training and consulting projects for: ABI, the Italian Banking Association; Cariplo Foundation; IntesaSanPaolo, Unicredit, UBI, BancoBPM, MPS, BPS, Creval; Accenture, KPMG, SAS Institute; Mediaset, Sky.

INVITED PRESENTATIONS/SEMINARS (2012-)

2020: Central Bank Research Association; Bioengineering Phd school; Italian statistical festival; European Banking Authority; European Big Data Value Forum; European Central Bank; Italian Financial Risk Managers convention

2019: Stu Hunter Quality Engineering conference; European Bank Authority, London; European Central Bank, Frankfurt; EU Commission, Bruxelles; Central Bank Research Association, New York; OECD Blockchain forum Paris; Italian Society for Technical Analysis Convention, Milan

2018: European Security and Markets Commission, Paris; Fudan University, Shanghai; China Construction Bank, Milan; Unicredit, Milan; Università della Svizzera Italiana, Lugano; Kaunas University, Kaunas; Eotvos Lorand University, Budapest

2017: Frankfurt School of Finance and Management, Frankfurt; University of Nottingham, Ningbo; Italian Parliament Finance commission, Rome; Humboldt University, Berlin; European Bank Authority, London; Asian Development Bank Institute, Tokyo

2016: Bank for International Settlements, Basel; Bank of Italy, Rome

2015: Italian Parliament, Rome; Canadian Statistical Society, Halifax; Deutsche Bundesbank, Frankfurt

2014: European Central Bank, Frankfurt; Italian Parliament, Rome

2013: University of Edinburgh

2012: University of California at Berkeley; EU Joint Research Centre, Ispra

2011: Academia Sinica, Taipei

2010: Tunisian Statistical Society, Tunis

2008: University of Edinburgh

2007: Imperial College London; Swedish Statistical Society; Science and Letters Accademy, Milan

2006: SAS Institute research convention, LasVegas; Barclays Bank, London

2005: SAS Institute research convention, LasVegas

2004: ETH Polytechnic of Zurich

2003: SAMSI Institute, Duke University; University of Leuven; University Rey Carlos III of Madrid

2002: Royal Statistical Society, London

2001: Max-Planck Institute for Physics, Munich

2000: Trinity College, Dublin.

1999: University of Washington, Seattle

1998: Isaac Newton Institute, Cambridge; Siemens AG, Munich