PAOLO STEFANO GIUDICI:
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
2020-: Member of the Faculty of the Phd in Sustainable Development and Climate Change, IUSS Pavia.
Full Professor of Statistics, Faculty of Political Science, University of Pavia (2007-2011); Associate Professor of Statistics, Faculty of Economics, University of Pavia (2000-2006) Assistant Professor of Statistics, Faculty of Economics, University of Pavia (1993-1999). Member of the Faculty, Phd in Electronics and Computer Engineering, University of Pavia (2017-2020). Member of the Faculty, Phd in Economics and Management, University of Pavia (2013-2017).

TEACHING ACTIVITY AND PHD SUPERVISION

Lecturer of several academic courses (undergraduate, graduate, Phd) mainly concerning Statistics, Data Science and Risk Management, in Italy and abroad.
Since 2000, I supervised more than 200 Master students in several topics in Statistics, Economics and Finance. I am supervising 4 PhD students and I supervised:
Paolo Pagnottoni, October 2020. Post doc researcher, University of Pavia
Iman Abu Hashish, October 2019. Assistant Professor, Jordan University
Gloria Polinesi (cosupervision). October 2019. Post doc researcher, University of Ancona
Branka Hadji-Misheva, October 2018. Post doc researcher, ZHAW University Zurich
Laura Parisi, October 2016. Financial stability researcher, European Central Bank, Frankfurt
Shatha Hashem, October 2016. Assistant Professor Al-Najah University, Palestine
Daniel Felix Ahelegbey (cosupervision) July 2015. Assistant Professor, University of Pavia
Emanuela Raffinetti, October 2012. Post doc researcher, University of Pavia
Luciana Dalla Valle, October 2008. Associate Professor, Plymouth University, UK
Chiara Cornalba, October 2008. Financial manager, Creval bank
Paola Cerchiello, October 2007. Associate Professor, University of Pavia
Silvia Figini, October 2007. Professor, University of Pavia
Roberto Castelo, October 2002 (cosupervision). Associate Professor, University Pompeu Fabra.
Maura Mezzetti, October 2001 (cosupervision). Associate Professor, University Tor Vergata Rome.
Claudia Tarantola, October 2000 (cosupervision). Associate Professor, University of Pavia.

MAIN RESEARCH INTERESTS

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

OVERALL CITATIONS, RECOGNITIONS AND AWARDS

Scopus: 100 papers with 1533 total citations and h-index 23
Google Scholar: 241 publications with 5117 total citations and h-index 32 (i10-index 73).
RePEc: top 5% of 60.000 economists
Award as Best risk management paper author of the year 2016 by the Global Association of Risk Professionals (GARP).

HONORS, FELLOWSHIPS AND VISITING POSITIONS

2021: Member of the Jury of the 2021 G20 Techsprint competition on green and sustainable finance jointly organized by the Bank of Italy and the Bank for International Settlements.
2021-: Member of the Academic Advisory Body of the International Association for Trusted Blockchain Applications (INATBA).
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

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.

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.

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).

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

Italian Ministry of Education, University and Research (CNVSU): "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

2021- :   Editorial Board member of Fintech, MDPI
2019 - :   Chief Editor, Artificial Intelligence in Finance, Frontiers

2020 - : Editorial board member of Risks, MDPI.
2018 - : Associate Editor, Digital Finance, Springer.
2013-2016: Associate Editor, Statistical Method and Applications, Springier
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

2021-: Expert for the European Commission, DG Sante
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 commitee 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 commitee (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, Italy (Research assessment exercise VQR, 2010-2014- GEV 13).
Principal investigator of several research, training and consulting projects for: Italian Banking Association (ABI); Cariplo Foundation; IntesaSanPaolo, Unicredit, UBI, BancoBPM, MPS, BPS, Creval; Accenture, KPMG, SAS Institute; Mediaset, Sky.

INVITED PRESENTATIONS/SEMINARS
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, Shangai; 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