

# Guido CONSONNI

## CV

### Information

Born on January 9, 1954, in Milan, Italy.

Work address: Dipartimento di Economia Politica e Metodi Quantitativi; Università di Pavia; Via S. Felice, 5; 27100 Pavia, Italy.

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### Education

Postgraduate study and research, University College London, UK, 1981-83.

Laurea (M. Sc.) in Economics and Social Sciences, L. Bocconi University, Milan, 1978,

International Baccalaureate, United World College of the Atlantic, UK, 1973.

### Academic Appointments

Professor of Statistics, University of Pavia, 1990-present.

Associate Professor of Statistics, L. Bocconi University, Milan, 1987-1990.

Assistant Professor of Statistics, L. Bocconi University, Milan, 1980-1987.

Research assistant, L. Bocconi University, Milan, 1979-1980.

### Teaching experience

Over the years I have been involved in a variety of courses in the broad area of Statistics, mostly taught within the Faculty of Economics, in Italian and English, both at the undergraduate and graduate (Master) level.

In particular I have taught courses in Introductory Statistics (undergraduate level), Probability and Statistical inference (Master level), Bayesian Statistics (Master and PhD level); Applied data analysis (Master level), Graphical models (PhD level).

### Main Recent Administrative Activities (University of Pavia)

Chair, Research Evaluation Committee, Faculty of Economics, 2004-present.

Chair, Teaching Council, Programme in Economics, 2006-2009.

Member, Steering Committee, Faculty of Economics, 2004-present.

## Main Recent Professional Activities

Associate Editor of *Bayesian Analysis* (International Society for Bayesian Analysis); 2006-2009.

Associate Editor of *Statistics Surveys* (Institute of Mathematical Statistics and Bernoulli Society) 2007-present.

Associate Editor of *Test* (Spanish Society For Statistics and Operations Research) 2005-2008.

Referee for several international Statistics journals such as: *Annals of Statistics*, *Biometrika*, *Journal of the American Statistical Association*, *Journal of the Royal Statistical Society B*, *Journal of Multivariate Analysis*, *Canadian Journal of Statistics*.

Project reviewer: CIVR (Italy), Israeli Science Foundation, National Science Foundation (USA), European Commission (DG Research, Research Training Networks)

Member, Advisory Committee for Research Evaluation, Italian Statistical Society, 2007-2008.

Co-director of the Applied Bayesian Statistics School: 2004-present.  
(This is an intensive one-week Summer School aimed at postdocs and researchers interested in applied Bayesian methods).

## Professional Membership

International Statistical Institute (elected member).

Royal Statistical Society.

Institute of Mathematical Statistics.

American Statistical Association.

Bernoulli Society for Mathematical Statistics and Probability.

Società Italiana di Statistica.

## Selected Recent Talks (invited speaker)

Ninth Valencia International Meeting on Bayesian Statistics. Benidorm, Spain, 2010.

Frontier of Statistical Decision Making and Bayesian Analysis, in honor of Jim Berger. San Antonio, TX, USA, 2010.

44.ma Riunione Scientifica, Società Italiana di Statistica, Arcavacata di Rende, Italy, 2008.

Sixth International Workshop on Objective Bayes Methodology (OBayes 6). Rome, Italy, 2007

37ème Journées de Statistique (French Statistical Society). Pau, France, 2005.

Latin American Congress on Bayesian Statistics. San José del Cabo, Mexico, 2005.

17th Panhellenic Conference in Statistics. Lefkada, Greece, 2004.

3rd Winter Workshop on Statistics & Computer Science - Scientific Applications of Bayesian Analysis. Ein-Gedi-Dead Sea, Israel, 2004.

## Recent Visiting/Teaching Appointments

Columbia University, New York, NY, Adjunct Professor, May 23-July 1, 2011.

University of Granada, Spain, October 2010.

University of Southampton, UK, October 2009.

University of New Mexico, NM, USA, May 2009.

University of York, Toronto, Canada, February-May 2009; January 2006.

University of Florida, Gainesville, FL, USA, September-December 2008.

Université de Pau et des Pays de l'Adour, France, Invited Professor, October-November 2007; also September 2005.

University of Warwick, UK, October 2006.

Université Paris Sud XI, Paris, France, November 2005.

Université Paris Dauphine, Paris, France, Invited Professor, November 2004.

DIMACS, Rutgers University, NJ, USA, December 2003.

## Recent External Funding

2007-2009: PRIN-COFIN grant

*Graphical models and models with latent classes, with applications to education and health.*

Role: project leader. Amount: € 56,784.00

2005-2007: PRIN-COFIN grant

*Marginal models for categorical variables with application to causality.*

Role: project leader. Amount: € 62,486.00

2003-2005: PRIN-COFIN grant

*Bayesian networks and causal inference: methods and applications.*

Role: project leader. Amount: € 51,100.00

2001-2003: PRIN-COFIN grant

*Bayesian networks and graphical models: theoretical and computational developments for applications.*

Role: project leader. Amount: € 57,843.00

## Research Interests

My research has been largely focussed on **Bayesian statistical inference**, especially from the methodological perspective.

I have investigated the role of **invariance** in statistics, with special reference to **symmetry models** and, more generally, I have studied the link between statistical inference and algebraic structures (**algebraic statistics**).

Another research line has touched on **hierarchical models**, under the assumption of **partial exchangeability**. I have developed hierarchical **partition models**, also in view of applications to **meta-analysis** and **Bayesian clustering**.

A great deal of my activity has been concerned with **prior distributions** in Bayesian inference, with special attention to **reference priors**, as well as **conjugate priors**, with extensions to **enriched conjugate** priors for **multivariate exponential families**. More recently, I have been actively involved in developing suitable priors for **model choice** both from the point of view of **compatibility** (among different models), and from an “**objective**” Bayesian perspective through the use of **intrinsic** priors as well as **non-local** priors, with applications to **graphical models**, **Bayesian networks**, and **variable selection** in linear regression models.

My research contributions more directly oriented to applications have dealt with: **extreme events**, **visits to web-pages**, and **Hardy-Weinberg equilibrium** models.