Francesco Gaffi

CURRENT POSITION: Assistant Professor of Statistics

Department of Economics University of Bergamo, Italy

EMAIL: francesco.gaffi@unibg.it

EDUCATION

2023	Ph.D. in Statistics, cum laude
	Bocconi University, Milano, Italy
	Supervisors: Antonio Lijoi and Igor Prünster
	Thesis: Modeling with discrete random probability measures
	Defence date: January 23rd, 2023
2018	M.Sc. in Pure and applied mathematics, cum laude
	Università di Roma Tor Vergata, Italy
	Supervisor: Domenico Marinucci
	Thesis: Functional data analysis on \mathcal{L}^2 (\mathbb{S}^2)
	Defence date: July 24th, 2018
2016	B.Sc. in Mathematics
	Università di Roma Tor Vergata, Italy
2014	M.Mus. in Orchestral repertoire and chamber music, cum laude
	Conservatorio Licinio Refice, Frosinone, Italy
2011	B.Mus. in Clarinet
	Conservatorio Licinio Refice, Frosinone, Italy

ACADEMIC POSITIONS

2025 - NOW	Assistant Professor, University of Bergamo, Italy
2025 - 2025	Researcher, Bocconi Institute for Data Science and Analytics, Milano, Italy
2024 - 2025	Postdoctoral Associate, University of Maryland, College Park (MD), USA
2023 - 2024	Postdoctoral Associate, University of Notre Dame, South Bend (IN), USA
2022 - 2023	Ph.D. Candidate, Bocconi University, Milano, Italy
2018 - 2022	Ph.D. Student, Bocconi University, Milano, Italy

Industry experience

2016 - 2017 | Quantitative analyst intern, Ladbrokes Coral, Roma, Italy

Awards&Funding

AWARDS&F'UNDING		
2025 2024	BNP14 Travel Award, International Society for Bayesian Analysis * ISBA2024 Travel Award, University of California, Los Angeles * Scientific Exchange support, Swiss National Science Foundation	
2023	 ★ Robert and Sara Lumpkins Postdoctoral Fellowship (3.5 years), University of Notre Dame ★ Student Paper Award, American Statistical Association - Section on Bayesian Statistical Science 	
2022	 ★ Special financial support for PhD candidates, Fondazione Invernizzi ★ ISBA2022 Travel Award, International Society for Bayesian Analysis ★ BNP2022 Travel Award, International Society for Bayesian Analysis 	
2018	PhD Scholarship (4 years), Bocconi University	
2014	'V. Mancini' Award for Best Graduate Student - Winds Section, Conservatorio Licinio Refice	

Working papers

ALAMICHEL, L., DURANTE, D., RIGON, T., GAFFI, F. Enriched stochastic block models.

GHIDINI, V., FRANZOLINI, B., GAFFI, F., DURANTE, D. Bayesian stochastic block models for exchangeable multiplex networks.

Franzolini, B., Gaffi, F. Scalable slice sampling for (hierarchical) Dirichlet process mixtures.

 $\label{eq:continuous} {\rm Gaffi,\ F.,\ Franzolini,\ B.,\ Josephs,\ N.,\ Lin,\ L.\ \textbf{Dependent\ random\ partitions\ for\ data\ integration\ in\ networks.}}$

GAFFI, F., JOSEPHS, N., LIN, L. Exchangeable random permutations for graph matching.

Franzolini, B., Gaffi, F. An invariance-based approach to dynamic block detection in networks.

GAFFI, F., LIJOI, A., PRÜNSTER, I. Transition probabilities of continual Young diagrams and Dirichlet random means.

Journal papers

DURANTE, D., GAFFI, F., LIJOI, A., PRÜNSTER, I. (2025). **Partially exchangeable stochastic block models for (node-colored) multilayer networks.** *Journal of the American Statistical Association*, 120(551), 1811–1827. https://doi.org/10.1080/01621459. 2025.2507825

[2023 ASA-SBSS Student Paper Award winner]

GAFFI, F., LIJOI, A., PRÜNSTER, I. (2025). Random probability measures with fixed mean distributions. *Annals of Applied Probability*, 35(4), 2239-2261. https://doi.org/10.1214/24-AAP2130

Conference proceedings

GAFFI, F. (2025). Modeling multiple node-colored networks with partial exchange-ability. In *Statistics for Innovation III. SIS 2025*, 274-280, Italian Statistical Society Series on Advances in Statistics, Springer. https://doi.org/10.1007/978-3-031-95995-0_46

GAFFI, F. (2025). Conditionally partially exchangeable partitions for dynamic networks. To appear in *New Trends in Bayesian Statistics*, Springer Proceedings in Mathematics and Statistics.

GAFFI, F., LIJOI, A., PRÜNSTER, I. (2022). **Specification of the base measure of nonparametric priors via random means.** In *New Frontiers in Bayesian Statistics. BaYSM 2021*, 91-100, Springer Proceedings in Mathematics and Statistics, vol 405, Springer. https://doi.org/10.1007/978-3-031-16427-9_9

Discussions

CATALANO, M., GAFFI, F. (2025). Contributed discussion on "A tree perspective on stick-breaking models in covariate-dependent mixtures" by Horiguchi, A., Chan, C., and Ma, L. *Bayesian Analysis*, 20(3) 1201-1203. https://doi.org/10.1214/24-BA1462

Theses

GAFFI, F. (2023). Modelling with discrete random probability measures. Bocconi University, Milano.

GAFFI, F. (2018). Functional data analysis on $\mathcal{L}^2(\mathbb{S}^2)$. Università di Roma Tor Vergata, Roma.

Editorial work

Reviewer

Bayesian Analysis, Electronic Journal of Statistics, Journal of Complex Networks, Journal of Econometrics, Journal of Machine Learning Research, Journal of the American Statistical Association, Statistics and Computing, Statistics and Probability Letters, Stochastic Processes and their Applications.

Committees 2024 ASA-SBSS Student Paper Award

NETWORKS AND SOCIETIES

Member of International Society for Bayesian Analysis, ISBA

Institute of Mathematical Statistics, IMS

Complex Data Modeling Research Network, led by MiDaS

Società Italiana di Statistica, SIS

International Indian Statistical Society, IISA

American Statistical Society, ASA

External affiliate of BayesLab, Bocconi Institute for Data Science and Analytics

RESEARCH SUPERVISION

Edoardo Stefanelli, Research Assistant, Bocconi Institute for Data Science and Analytics (with Beatrice Franzolini)

Presentations

Invited talks

Jul 2026	BNP2026 , 4th Bayesian Nonparametrics Networking Workshop, University of Seoul, South Korea.
DEC 2025	Bayesian Uncertainty Quantification in Large Models, Chennai Mathematical Institute, India.
SEP 2025	The Mathematics of Subjective Probability, Università di Milano-Bicocca, Italy.
Jun 2025	BNP14 , 14th International Conference on Bayesian Nonparametrics, University of California Los Angeles, USA.
Jan 2025	Recent Developments in the Techniques of the Bayesian Paradigm, Banaras Hindu University, Varanasi, India.
SEP 2024	Frontiers of Bayesian Inference and Data Science, Casa Matemática Oaxaca, Mexico.
Aug 2024	Bernoulli-IMS2024, 11th World Congress in Probability and Statistics, Ruhr-Universität Bochum, Germany.
Jul 2024	ISBA2024, World Meeting of the International Society for Bayesian
Jun 2024	Analysis, Università Ca' Foscari, Venezia, Italy. Satellite workshop to ISBA World Meeting, Università della
	Svizzera Italiana, Lugano, Switzerland. Fourth Italian Meeting on Probability and Mathematical
Aug 2023	Statistics, Roma, Italy. JSM2023, Joint Statistical Meetings, Toronto, Canada.
	EcoSta2023 , 6th International Conference on Econometrics and Statistics, Waseda University, Tokyo, Japan.
Jun 2023	10th International Purdue Symposium on Statistics, Purdue University, West Lafayette (IN), USA.
Dec 2022	IISA2022, International Indian Statistical Association Conference, Indian Institute of Science, Bengaluru, India.
Jun 2022	Third Italian Meeting on Probability and Mathematical Statistics, Alma Mater Studiorum, Bologna, Italy.
Jun 2021	EcoSta2021, 4th International Conference on Econometrics and Statistics, virtual.

Contributed talks

Jun 2025	SIS2025, Statistics for Innovation, Università di Genova, Italy.
May 2025	BISP14, 14th Bayesian Inference for Stochastic Processes Workshop,
	Consiglio Nazionale delle Ricerche, Milano, Italy.
Apr 2025	BaYSM2025, Bayesian Young Statisticians Meeting, virtual.
Nov 2023	BaYSM2023, Bayesian Young Statisticians Meeting, virtual.
Jun 2022	ISBA2022, World Meeting of the International Society for Bayesian
	Analysis, Montréal, Canada.
Apr 2022	BNP2022, 1st Bayesian Nonparametrics Networking Workshop, Uni-
	versity of Cyprus, Nicosia, Cyprus.
Sep 2021	BaYSM2021, Bayesian Young Statisticians Meeting, virtual.
Jun 2021	ISBA2021, World Meeting of the International Society for Bayesian
	Analysis, virtual.
	ISBA@CIRM, Junior session of ISBA2021 mirror event, Centre Inter-
	national de Rencontres Mathématiques, Marseille, France.

Poster sessions

Jun 2024	BaYSM2024, Bayesian Young Statisticians Meeting, Università Ca'
	Foscari, Venezia, Italy.
Jun 2023	Approximation Methods in Bayesian Analysis, Centre Interna-
	tional de Rencontres Mathématiques, Marseille, France.
Oct 2022	BNP13, 13th International Conference on Bayesian Nonparametrics,
	Puerto Varas, Chile.

SUMMER SCHOOLS

July 2019	Random graphs and complex networks: structure and function,
	Bocconi Summer School in Advanced Statistics and Probability, Como, Italy

TEACHING

Experience

Experience	
2024 - 2025	Lecturer, University of Maryland, College Park ★ Applied probability and statistics, B.Sc. in Computer Science (3 semesters) ★ High-dimensional statistical models, Ph.D. in Statistics (1 guest lecture)
2023 - 2024	Lecturer, University of Notre Dame ★ Probability, B.Sc. in Applied Mathematics and Statistics (1 semester)
2020 - 2023	Adjunct lecturer, Bocconi University ★ Probability, B.Sc. in Mathematics for AI (2 semesters) ★ Probability, Ph.D. in Economics and Finance (3 semesters) ★ Statistics, B.Sc. in Economics (2 semesters)
2019 - 2023	Teaching assistant, Bocconi University ★ Optimal control, M.Sc. in Data Science (3 semesters) ★ Statistics, B.Sc. in Economics (4 semesters) ★ Stochastic processes, M.Sc. in Data Science (4 semesters) ★ Probability, B.Sc. in Mathematics for AI (2 semesters)
2017 - 2018	Teaching assistant, Università di Roma Tor Vergata ⋆ Discrete mathematics, B.Sc. in Computer Science

Publications

Fortini, S., Gaffi, F. (2021). Introduction to Probability. BAI 30456. Bai series. Volume 2. Egea, Milano.

Certifications

2019 | Bocconi Excellence in Advanced Teaching

https://bestr.it/award/show/8b3a93e2027f4cbb8988f46cd3ba6371a0e5d075

COMPUTER SKILLS

Programming languages: C/C++, LATEX

Software: R, MATLAB

Environments: Microsoft Windows, Linux distributions