

ALFONSO RUSSO

University of Rome Tor Vergata
Department of Economics and Finance
Via Columbia, 2
Rome (00133) Italy

Personal

Born on September 8th, 1991.

Italian Citizenship.

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Education

2018 - Present PhD candidate in Economics and Finance, University of Rome *Tor Vergata*, Rome (IT)

January 2020 - April 2020 Visiting PhD scholar under Prof. Christian Robert. *CEREMADE* (Centre de Recherche en Mathématiques de la Décision), Université Paris-Dauphine & PSL.

2016 - 2018 MSc in Economic Analysis, University of Warwick, Coventry (UK).

2012 - 2016 BSc in Economics (Laurea Triennale in Economia L-33), Università degli Studi *Roma Tre*, Rome (IT)

Research Interests

Bayesian Statistics, Latent Variable Models, Clustering Analysis, Simulation-based Inference, Econometrics, Income Inequality

Working papers

Russo., A., Farcomeni., A., (2020). *Reversible Jump Markov Chain Monte Carlo in rectangular Latent Markov models with covariates*

Russo., A., Ranalli., M., Rocci., R., (2019). *Latent class penalised multinomial choice models: an application to the choice of payment instruments*

Russo., A., Parisi., A., (2020). *Approximate Bayesian Lorenz curves: studying inequality via estimation of the Lorenz curve*

Qualifications

Subject Expert ("*Cultore della materia*") and Teaching Assistant in "Statistics" (SECS-S01)

Subject Expert ("*Cultore della materia*") and Teaching Assistant in " Economic Statistics" (SECS-S03)

Teaching Experience

2020 Statistics (Pre-course), module for MSc in Economics and MSc in Finance and Banking (SECS-S01), University of Rome *Tor Vergata*

2020 Metodi Quantitativi 1 (9 cfu), module for Bachelor in Economics and Finance (SECS-S03); Teaching Assistant to Dott. Antonio Parisi, University of Rome *Tor Vergata*

2020 Statistics (6 cfu), module for MSc in Economics and MSc in Finance and Banking (SECS-S01); Teaching Assistant to Prof. Maura Mezzetti, University of Rome *Tor Vergata*

2019 Statistics (6 cfu), module for MSc in Economics and MSc in Finance and Banking (SECS-S01); Teaching Assistant to Prof. Maura Mezzetti, University of Rome *Tor Vergata*

Other Experiences

2019 *Bayesian Methods in Economics and Finance*, Postgraduate course, SIDE, Italian Econometric Association

Lecturers: *Gaetano Carmeci, Roberto Casarin, Matteo Ciccarelli*

2019 *Panel Data Econometrics*, Postgraduate course, SIDE, Italian Econometric Association

Lecturers: *Roberto Golinelli, Maria Elena Bontempi*

Working Experience

2018 Junior Consultant | Data Analyst, i.t.h.u.d.e. srl, Via Giacomo Peroni 409, Rome (IT)

Awards and Scholarships

2019 - 2022 PhD scholarship, University of Rome *Tor Vergata*

Languages

Italian Native

English Fluent

French Basic

Skills

MS Office: Word, Excel, Power Point

Statistical Software: R, MatLab, Mathematica, Stata

Others: \LaTeX