

CURRICULUM – Paolo Vidoni

General information

Present position

Professor of Statistics at the Department of Economics and Statistics of the University of Udine, Italy.

Education

- Degree in Statistics and Actuarial Sciences, University of Trieste, Italy (March 21, 1991).
- PhD in Statistics, University of Padova, Italy (October 23, 1995), PhD thesis titled "Model selection: a predictive approach" (supervisor: Professor Giancarlo Diana).

Academic positions

- Researcher in Probability and Mathematical Statistics at the Faculty of Mathematics, Physics and Natural Sciences of the University of Udine (1995-2000).
- Associate professor of Statistics at the same Faculty (2000-2006).
- Professor of Statistics at the Department of Economics and Statistics of the University of Udine (2006-present).
- Head of the Department of Statistics of the University of Udine (2007-2010).

Teaching activity

Courses

- Courses of Probability and Mathematical Statistics, Probability, Applied Statistics, Statistics, Biostatistics and Geostatistics at the Department of Mathematics and Computer Science and at the Department of Medical and Biological Sciences of the University of Udine.

Advanced teaching

- Research seminars for the PhD program at the University of Roma "La Sapienza" in 2002.
- Academic board of the PhD program in Mathematics and Physics of the University of Udine (2001-2011).
- Academic board of the PhD program in Managerial and Actuarial Sciences of the University of Udine and Trieste (2013-present).
- Referee for a PhD Thesis at La Trobe University, Victoria, Australia in 2008.

Research activity

Research interests

- Model selection.
- Predictive densities and prediction limits.
- State-space models and stochastic filtering in discrete time.
- Likelihood- and composite likelihood-based inference.
- Non-linear time series.

Refereeing and editorial activity

- Associate editor of the journal "Statistical Methods and Applications" (2008-2011).
- Refereeing activity for "Biometrika", "Bernoulli", "Computational Statistics and Data Analysis", "Scandinavian Journal of Statistics", "The Annals of the Institute of Statistical Mathematics", "Statistical Methods and Applications", "Statistica Applicata", "Journal of the Royal Statistical

Society ser. B", "Journal of Time Series Analysis", "Journal of Agricultural, Biological and Environmental Statistics", "Statistic and Probability Letters" and "Metron".

Research visits

- Visiting researcher at the Department of Theoretical Statistics, University of Aarhus, Denmark (April-May 1995, June 1996, May 1997), invited by prof. O.E. Barndorff-Nielsen.

Research grants

- Involved in various research programs supported by CNR, MIUR and UE.
- Local coordinator of the research unit of Udine in the research program "Model construction and selection" (Principal investigator: professor Walter Racugno) PRIN 2001.
- Supervisor, in the PRIN 2001 research program, of the research grant "Model selection: theoretical and computational aspects" (dr. Cristiano Varin).
- Local coordinator of the research unit of Udine in the research program "Parametric and non-parametric inference and prediction for time series" (Principal investigator: professor Estela Bee Dagum) PRIN 2004.
- Principal investigator of the research program "New likelihood-based inferential methods for complex statistical models" PRIN 2006.
- Principal investigator of the research program "Approximate likelihood methods for high-dimensional dependencies" PRIN 2008.

Workshop organization

- Organizing committee of the conference "Verso i censimenti del 2000", Udine, 7-9 June 1999.
- Organization of the session titled "Likelihood-based inference for complex statistical models" in the workshop "Complex Data Modeling and Computationally Intensive Statistical Methods for Estimation and Prediction" (S.Co.2007), Venice, 6-8 September 2007.
- Organization of the intermediate workshop of the research program "New likelihood-based inferential methods for complex statistical models", Udine, 9-10 June 2008.

Invited talks at international conferences

- Conference on *Complex Data Modeling and Computationally Intensive Statistical Methods for Estimation and Prediction* (S.Co.2009), Milano, Italy, September 2009.
- Conference on *Complex Data Modeling and Computationally Intensive Statistical Methods for Estimation and Prediction* (S.Co.2011), Padova, Italy, September 2011.
- BIRS workshop on *Composite likelihood methods*, Banff, Canada, April 2012.

Udine, 26 April 2015