europass Curriculum vitae

PERSONAL INFORMATION

Luca Merlo

l.merlo@unilink.it

https://www.unilink.it/en/university/teaching-staff/luca-merlo

luca-merlo.github.io

quantileregressionlab.github.io

ORCID 0000-0001-5267-5390

Nationality Italian

CURRENT POSITION

2024 – present
Associate Professor of Statistics
Department of Human Sciences, Link Campus University, Rome, Italy

2024 – 2035
National Scientific Habilitation for Associate Professor in Statistics
National scientific habilitation as Associate Professor (Professore Associato) in Statistics, S.C. 13/D1 (13/STAT-01), from 24/06/2024 to 24/06/2035

INSTITUTIONAL ACTIVITIES

2025 – present
University Statistics Coordinator
Link Campus University, Rome, Italy

Rector's Delegate

2025 – present
Member of the AQ group of the course in Political Sciences
Department of Human Sciences, Link Campus University, Rome, Italy

Quality Assurance group (Assicurazione della Qualità, Gruppo AQ) for the Bachelor degree course in Political Sciences (L-36)

PAST POSITIONS

2022 – 2024
Researcher (RTDA) in Statistics
Department of Human Sciences, European University of Rome, Rome, Italy

EDUCATION

May 2024
Visiting period
University of Florence, Florence, Italy

Research visit under the supervision of Prof. Maria Francesca Marino

April – June 2023
Visiting research scholar
Harvard T.H. Chan School of Public Health - Harvard University, Boston, United States

Research visit under the supervision of Prof. Francesca Dominici

July 2022
Visiting period
University of Pisa, Pisa, Italy

Research visit under the supervision of Prof. Nicola Salvati

2018 – 2022
PhD in Statistical Sciences
Sapienza University of Rome, Rome, Italy

Methodological Statistics curriculum

Final grade: Ottimo Cum Laude

Thesis title: On Quantile Regression Models for Multivariate Data

Supervisor: Prof. Lea Petrella

February – March 2020 **Visiting period**

University of Southampton, Southampton, United Kingdom

Research visit under the supervision of Prof. Nikos Tzavidis

2016 – 2018 **Master's Degree in Finance and Insurance**

Sapienza University of Rome, Rome, Italy

LM-16 Finance curriculum

Final grade: 110/110 Cum Laude

Thesis title: Selection of Value at Risk Models for Energy Commodities

Supervisor: Prof. Lea Petrella

Co-supervisor: Prof. Brunero Liseo

2013 – 2016 **Bachelor's Degree in Economics**

Sapienza University of Rome, Rome, Italy

L-33 Economics Sciences curriculum

Final grade: 110/110 Cum Laude

Thesis title: Introduction to L_p-quantiles

Supervisor: Prof. Lea Petrella

Co-supervisor: Prof. Valeria Bignozzi

September 2015 – January 2016 **Erasmus term**

Université Catholique de Louvain, Louvain-la-Neuve, Belgium

Six months period in the study program of the Faculty of Economics

GPA: 19/20

TEACHING ACTIVITIES

May 2025 **Financial risk modeling and forecasting using quantile regression methods**

Sapienza University of Rome, Rome, Italy

Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 2 hours.

2024 – 2025 **Data analysis & visualization**

Link Campus University, Rome, Italy

Master's Degree in Technologies and Languages of Communications, 36 hours. Taught in English.

2024 – 2025 **Understanding user behaviour**

Link Campus University, Rome, Italy

Bachelor's Degree in Innovative Technologies for Digital Communication, 18 hours. Taught in English.

2024 – 2025 **Statistics**

European University of Rome, Rome, Italy

Bachelor's Degree in Economics and Business Management, 56 hours. Taught in English.

2024 – 2025 **Machine learning and data analytics**
European University of Rome, Rome, Italy
Master's Degree in Economics and Innovation Management, 42 hours. Taught in Italian.

May 2024 **Financial risk modeling and forecasting using quantile regression**
Sapienza University of Rome, Rome, Italy
Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 4 hours.

2023 – 2024 **Statistics**
European University of Rome, Rome, Italy
Bachelor's Degree in Economics and Business Management, 56 hours. Taught in English.

2023 – 2024 **Business Informatics**
European University of Rome, Rome, Italy
Bachelor's Degree in Economics and Business Management, 12 hours. Taught in English.

2023 – 2024 **Machine learning and data analytics**
European University of Rome, Rome, Italy
Master's Degree in Economics and Innovation Management, 42 hours. Taught in Italian.

July 2023 **Financial risk modeling and forecasting using quantile regression methods**
Sapienza University of Rome, Rome, Italy
Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 10 hours.

2022 – 2023 **Machine learning and data analytics**
European University of Rome, Rome, Italy
Master's Degree in Economics and Innovation Management, 42 hours. Taught in Italian.

2022 – 2023 **Statistics for business**
European University of Rome, Rome, Italy
Bachelor's Degree in Economics and Business Management, 12 hours. Taught in English.

2022 – 2023 **Statistics for tourism**
European University of Rome, Rome, Italy
Bachelor's Degree in Tourism and valorisation of the territory, 8 hours. Taught in Italian.

July 2022 **Financial risk modeling and forecasting using quantile regression methods**
Sapienza University of Rome, Rome, Italy
Course for PhD students of the MEMOTEF Department at the Faculty of Economics, 10 hours.

March – April 2022 **Models for risk and forecasting**
Sapienza University of Rome, Rome, Italy
Teaching seminars and support activities for the course "Models for risk and forecasting", Master's Degree in Finance and Insurance, of Prof. Vincenzo Candila. Taught in English.

April 2022
Time series and financial time series
Sapienza University of Rome, Rome, Italy

Teaching seminars on R programming for the course "Time series and financial time series", Master's Degree in Finance and Insurance, of Prof. Lea Petrella. Taught in English.

March – May 2019
Analisi delle serie storiche
Sapienza University of Rome, Rome, Italy

Short course (10 hours) on R programming for the course "Analisi delle serie storiche", Master's Degree in Finanza e Assicurazioni, of Prof. Lea Petrella. Taught in Italian.

January – September 2018
University tutor
Sapienza University of Rome, Rome, Italy

Tutoring and support activities to Bachelor's and Master's Degree students of the Faculty of Economics

WORK EXPERIENCE

2025 – present
Contract lecturer
European University of Rome, Rome, Italy

Teaching professor for the course of Statistics. Bachelor's Degree in Economics and Business Management, 56 hours. Taught in English.

November – December 2021
Collaboration contract for research activities
Sapienza University of Rome, Rome, Italy

Winner of the comparative selection procedure (contratto di lavoro autonomo bando 06/2021 prot. n. 0000659, 07/09/2021) for the development and implementation of computational algorithms in quantile regression analysis under the supervision of Prof. Lea Petrella.

2017 – 2018
University tutor
Sapienza University of Rome, Rome, Italy

Tutoring, supplementary teaching, preparatory, and remedial activities for students enrolled in the degree programs of the Faculty of Economics, 150 hours.

January – December 2017
Student Library Assistant
Sapienza University of Rome, Rome, Italy

Library of the MEMOTEF Department "Ferdinando Milone".

GRANTS AND AWARDS

2023
Best PhD Thesis Award - SIS 2023
Università Politecnica delle Marche, Ancona, Italy

Honorable Mention for the 2023 Best PhD Thesis Award in Statistics for the dissertation "On quantile regression models for multivariate data".

2023
Best Young Contribution - SIS 2023
Università Politecnica delle Marche, Ancona, Italy

Best Young Contribution Award at the SIS 2023 conference for the work "Quantile-based graphical models for continuous and discrete variables" (joint with Petrella, L. and Geraci, M.).

2018 – 2021
PhD scholarship
Sapienza University of Rome, Rome, Italy

Three year PhD scholarship.

2015 – 2016 **Erasmus scholarship**

Université Catholique de Louvain, Louvain-la-Neuve, Belgium

Six months merit-based partial waiver to cover living expenses and travel costs.

2013 – 2016 **Scholarship for undergraduate students**

Sapienza University of Rome, Rome, Italy

Three years merit-based full tuition waiver.

RESEARCH INTERESTS

- Quantile regression, multivariate quantiles, M-quantiles
- Latent variable models, finite mixture models, graphical models
- Causal inference, matching methods
- EM algorithms
- Statistical models for risk measures, financial data and environmental issues
- Applications to longitudinal, time series and correlated data

FUNDED RESEARCH PROJECTS

Submitted **FIS 3 – FONDO ITALIANO PER LA SCIENZA**

Link Campus University, Rome, Italy

Principal investigator for the Starting Grant research project: "Quantile for CLImate imPACTs: building resilience to multi-hazards, climate risks and desertification".

2024 **Progetti di Ricerca Grandi 2024**

Sapienza University of Rome, Rome, Italy

Member of the research group for the project: "SURE: SUstainability and REsilience of national and local (agro)systems in front of global change, desertification and the climate crisis". Principal investigator: Prof. Valerio Leone Sciabolazza

2022 **Progetti di Ricerca Medi 2022**

Sapienza University of Rome, Rome, Italy

Member of the research group for the project: "Joint regression modelling of timing and intensity of events". Principal investigator: Prof. Marco Geraci

2021 **Progetti di Ricerca Medi 2021**

Sapienza University of Rome, Rome, Italy

Member of the research group for the project: "Generalized Dynamic Graphical Models for the impact of the COVID-19 pandemic on financial markets". Principal investigator: Prof. Lea Petrella

2020 **Progetti di Avvio alla Ricerca 2020**

Sapienza University of Rome, Rome, Italy

Principal investigator of the research project: "Multivariate Mixed Hidden Markov Model for joint estimation of multiple quantiles"

2019 **Progetti di Avvio alla Ricerca 2019**

Sapienza University of Rome, Rome, Italy

Principal investigator of the research project: "Joint VaR and ES forecasting in a multiple quantile regression framework"

CONFERENCE PRESENTATIONS

2025 **Estimation of undirected graphs for multivariate time series using hidden semi-Markov models**

SIS 2025 - Statistics for Innovation

University of Genoa, Genova, Italy

Contributed talk, 16-18 June (joint with Ferrante E., Foroni B. and Petrella, L.)

2024 **Random effects in unconditional quantile regressions**

SIS 2024 - 52nd Scientific Meeting of the Italian Statistical Society

University of Bari Aldo Moro, Bari, Italy

Contributed talk, 17-20 June (joint with Salvati, N., Fabrizi, E., Frumento, P. and Petrella, L.)

2023 **Unified unconditional regression for multivariate quantiles, M-quantiles and expectiles**

WorkshopQRome - New perspectives of quantile regression in applied sciences

Sapienza University of Rome, Rome, Italy

Invited talk, 22 September (joint with Petrella, L., Salvati, N. and Tzavidis, N.)

2023 **Quantile-based graphical models for continuous and discrete variables**

StaTalk 2023

Sapienza University of Rome, Rome, Italy

Invited talk, 15 September (joint with Petrella, L. and Geraci, M.)

2023 **Quantile-based graphical models for continuous and discrete variables**

SIS 2023 - Statistical Learning, Sustainability and Impact Evaluation

Università Politecnica delle Marche, Ancona, Italy

Contributed talk, 21-23 June (joint with Petrella, L. and Geraci, M.)

2023 **Estimating causal quantile exposure response functions via matching**

National Studies on Air Pollution and Health group meeting

Harvard T.H. Chan School of Public Health, Boston, USA

Invited talk, 5 April (joint with Dominici, F., Petrella, L., Salvati, N. and Wu, X.)

2022 **Quantile mixed hidden Markov models for multivariate longitudinal data: An application to children's SDQ scores**

CMStatistics 2022 - 15th International Conference of the ERCIM WG on Computational and Methodological Statistics

King's College London, London, England

Invited talk, 17-19 December (joint with Petrella, L. and Tzavidis, N.)

2022 **Quantile mixed hidden Markov models for multivariate longitudinal data**

ECDA2022 - European Conference on Data Analysis

University of Naples Federico II, Naples, Italy

Invited talk, 14-16 September (joint with Petrella, L. and Tzavidis, N.)

2022 **Modeling unconditional M-quantiles in a regression framework**

SIS2022 - 51st Scientific Meeting of the Italian Statistical Society

University of Campania Luigi Vanvitelli, Caserta, Italy

Contributed talk, 22-24 June (joint with Petrella, L. and Salvati, N.)

2021 **Forecasting VaR and ES using a joint quantile regression and its implications in portfolio allocation**

CFE 2021 - 15th International Conference on Computational and Financial Econometrics

King's College London, London, England

Invited talk, 18-20 December (joint with Petrella, L., and Raponi, V.)

2021 **Unconditional M-quantile regression**

CLADAG2021 - 13th Scientific Meeting Classification and Data Analysis Group

University of Florence, Florence, Italy

Invited talk, 9-11 September (joint with Petrella, L. and Tzavidis, N.)

2021 **Directional M-quantile regression for multivariate dependent outcomes**

SIS2021 - 50th Scientific meeting of the Italian Statistical Society

University of Pisa, Pisa, Italy

Invited talk, 21-25 June (joint with Petrella, L. and Tzavidis, N.)

2020 **Forecasting multiple VaR and ES using a dynamic joint quantile regression with an application to portfolio optimization**

eMAF2020 - Mathematical and Statistical Methods for Actuarial Sciences and Finance

Ca' Foscari University of Venice, Venice, Italy

Contributed talk, 18-25 September (joint with Petrella, L. and Raponi, V.)

2019 **A two-part finite mixture quantile regression model for semi-continuous longitudinal data**

IES2019 - Statistical Evaluation Systems At $360°$: Techniques, Technologies And New Frontiers

European University of Rome, Rome, Italy

Contributed talk, 4-5 July (joint with Maruotti, A. and Petrella, L.)

2019 **A two-part finite mixture quantile regression model for semi-continuous longitudinal data**

SIS2019 - Smart Statistics for Smart Applications

Università Cattolica del Sacro Cuore, Milan, Italy

Invited talk, 18-21 June (joint with Maruotti, A. and Petrella, L.)

2019 **Joint VaR and ES forecasting in a multiple quantile regression framework**

SIS2019 - Smart Statistics for Smart Applications

Università Cattolica del Sacro Cuore, Milan, Italy

Poster session, 18-21 June (joint with Petrella, L., and Raponi, V.)

2018 **Selection of Value at Risk Models for Energy Commodities**

XIX Workshop On Quantitative Finance 2018

University Roma Tre, Rome, Italy

Poster session, 24-26 January (joint with Petrella, L., and Laporta, G. A.)

CONFERENCE ORGANIZATION

December 2025 **Session organizer at the CMStatistics 2025**

CMStatistics 2025 - 19th International Joint Conference of the ERCIM WG on Computational and Methodological Statistics

Birkbeck, University of London, United Kingdom

September 2025 **Organizer of the Invited Session "Data-driven classification and statistical modeling for tackling environmental challenges"**

CLADAG 2025

University of Naples Federico II, Naples, Italy

August 2025 **Member of the Scientific Program Committee of the EcoSta 2025 conference**

EcoSta 2025 - 8th International Conference on Econometrics and Statistics

Waseda University, Tokyo, Japan

August 2025 **Organizer of the Organized Session "Quantile methods and applications"**

EcoSta 2025 - 8th International Conference on Econometrics and Statistics

Waseda University, Tokyo, Japan

August 2025 **Organizer of the Solicited Session "Innovative applications of latent Markov and semi-Markov models"**

SIS 2025 - Statistics for Innovation

University of Genoa, Genova, Italy

December 2024 **Organizer of the Organized Session "Recent advances in quantile and M-quantile regression" at the CMStatistics 2024**

CMStatistics 2024 - 18th International Joint Conference of the ERCIM WG on Computational and Methodological Statistics

King's College London, London, United Kingdom

December 2023 **Organizer of the Invited Session "Recent advances in quantile regression models" at the CMStatistics 2023**

CMStatistics 2023 - 16th International Conference of the ERCIM WG on Computational and Methodological Statistics

HTW Berlin, University of Applied Sciences, Berlin, Germany

September 2023 **Member of the Local Organizing Committee of the 1st Workshop on quantile regression in Rome**

WorkshopQRome - New perspectives of quantile regression in applied sciences

Sapienza University of Rome, Rome, Italy

PUBLICATIONS

1. Merlo, L., Geraci, M., and Petrella, L., (2025). *Mid-quantile mixed graphical models with an application to mass public shootings in the U.S.*. **Journal of the Royal Statistical Society: Series A**, doi: https://doi.org/10.1093/jrsssa/qnae155.

2. Salvati, N., Fabrizi, E., Frumento, P., Petrella, L., and Merlo, L., (2025). *Random effects in unconditional quantile regressions*. **Book of Short Papers SIS 2024**, Methodological and Applied Statistics and Demography IV (Proceedings), pp. 246-250, ISBN: 978-3-031-64447-4.
3. Foroni, B., Merlo, L., and Petrella, L., (2025). *Hidden Markov graphical models with generalized hyperbolic distributions: a financial analysis on commodities and green energy indexes*. **Book of Short Papers SIS 2024**, Methodological and Applied Statistics and Demography IV (Proceedings), pp. 22-27, ISBN: 978-3-031-64447-4.
4. Foroni, B., Merlo, L., and Petrella, L., (2024). *Quantile and expectile copula-based hidden Markov regression models for the analysis of the cryptocurrency market.* **Statistical Modelling**, doi: https://doi.org/10.1177/1471082X241279513.
5. Kingsbury Lee, S., Merlo, L., and Dominici, F., (2024). *Childhood PM$_{2.5}$ exposure and upward mobility in the United States*. **Proceedings of the National Academy of Sciences**, 121(38), doi: 10.1073/pnas.2401882121.
6. Foti, G., Merlo, L., Finstad G. L., and Giorgi G., (2024). *COVID-19 symptoms and mental health outcomes among Italian healthcare workers: a latent class analysis*. **Healthcare**, 12(14), doi: 10.3390/healthcare12141403.
7. Bignozzi, V., Merlo, L., and Petrella, L., (2024). *Inter-order relations between equivalence for L_p-quantiles of the Student's t distribution*. **Insurance: Mathematics and Economics**, doi: 10.1016/j.insmatheco.2024.02.001.
8. Foroni, B., Merlo, L., and Petrella, L., (2024). *Expectile hidden Markov regression models for analyzing cryptocurrency returns*. **Statistics and Computing**, 34(2), pp. 66, doi: 10.1007/s11222-023-10377-2.
9. Merlo, L., Petrella, L., Tzavidis, N., and Salvati, N., (2023). *Unified unconditional regression for multivariate quantiles, M-quantiles and expectiles*. **Journal of the American Statistical Association**, pp.1-26, doi: 10.1080/01621459.2023.2250512.
10. Merlo, L., Geraci, M., and Petrella, L., (2023). *Quantile-based graphical models for continuous and discrete variables*. **Book of Short Papers SIS 2023** (Proceedings), pp. 1069-1074.
11. Foroni, B., Merlo, L., and Petrella, L., (2023). *Using expectile regression with latent variables for digital assets*. **Book of Short Papers SIS 2023** (Proceedings), pp. 1309-1314.
12. Merlo, Luca, (2022). *On quantile regression models for multivariate data*. **PhD Thesis**, link: http://hdl.handle.net/11573/1613037.
13. Merlo, L., Maruotti, A., Petrella, L., and Punzo, A., (2022). *Quantile hidden semi-Markov models for multivariate time series*. **Statistics and Computing**, 32(4), pp.1-22.
14. Merlo, L., Petrella, L., and Tzavidis, N., (2022). *Quantile mixed hidden Markov models for multivariate longitudinal data: an application to children's Strengths and Difficulties Questionnaire scores*. **Journal of the Royal Statistical Society, Series C (Applied Statistics)**, 71(2), pp. 417-448.
15. Merlo, L., Petrella, L., Tzavidis, N., and Salvati, N., (2022). *Marginal M-quantile regression for multivariate dependent data*. **Computational Statistics & Data Analysis**, 173, 107500, link: https://www.sciencedirect.com/science/article/pii/S0167947322000809.
16. Merlo, L., Maruotti, A., and Petrella, L., (2022). *Two-part quantile regression models for semi-continuous longitudinal data: A finite mixture approach*. **Statistical Modelling**, 22(6), pp. 485-508, doi: 10.1177/1471082X21993603.
17. Merlo, L., Petrella, L., and Salvati, N., (2022). *Modeling unconditional M-quantiles in a regression framework*. **Book of Short Papers SIS 2022** (Proceedings), pp. 1692-1695.
18. Foroni, B., Merlo, L., and Petrella, L., (2022). *Analyzing the Correlation Structure of Financial Markets Using a Quantile Graphical Model*. **Book of Short Papers SIS 2022** (Proceedings), pp. 852-857.
19. Foroni, B., Merlo, L., and Petrella, L., (2022). *Graphical Models for Commodities: A Quantile Approach*. **Mathematical and Statistical Methods for Actuarial Sciences and Finance - MAF 2022** (Proceedings), pp. 253-259.
20. Merlo, L., Petrella, L., and Raponi, V., (2021). *Forecasting VaR and ES using a joint quantile regression and its implications in portfolio allocation*. **Journal of Banking & Finance**, 133, 106248.
21. Sciacchitano, Salvatore, et al., (2021). *Nonthyroidal illness syndrome (NTIS) in severe COVID-19 patients: role of T3 on the Na/K pump gene expression and on hydroelectrolytic equilibrium*. **Journal of Translational Medicine**, 19(1), pp. 1-18.

22. Scarci, M., et al., (2021). *COVID-19 After Lung Resection in Northern Italy*. **Seminars in Thoracic and Cardiovascular Surgery**, pp. S1043-0679.

23. Merlo, L., Petrella, L., and Tzavidis, N., (2021). *Unconditional M-quantile regression*. **Book of Short Papers CLADAG 2021** (Proceedings), pp. 163-166.

24. Merlo, L., Petrella, L., and Tzavidis, N., (2021). *Directional M-quantile regression for multivariate dependent outcomes*. **Book of Short Papers SIS 2021** (Proceedings), pp. 164-169.

25. Merlo, L., Petrella, L., and Raponi, V., (2021). *Forecasting Multiple VaR and ES Using a Dynamic Joint Quantile Regression with an Application to Portfolio Optimization*. **Mathematical and Statistical Methods for Actuarial Sciences and Finance - eMAF2020** (Proceedings), pp. 349-354.

26. Merlo, L., Petrella, L., and Raponi, V., (2020). *Sectoral decomposition of CO_2 world emissions: a joint quantile regression approach*. **International Review of Environmental and Resource Economics**, 14(2-3), pp. 197-239.

27. Merlo, L., Petrella, L., and Tzavidis, N., (2020). *Multivariate Mixed Hidden Markov Model for joint estimation of multiple quantiles*. **Book of Short Papers SIS 2020** (Proceedings), pp. 144-149.

28. Petrella, L., Laporta, A.G. and Merlo, L., (2019). *Cross-country assessment of systemic risk in the European stock market: evidence from a CoVaR analysis*. **Social Indicators Research**, 146(1), pp.169-186.

29. Merlo, L., Petrella, L., and Raponi, V., (2019). *Joint VaR and ES forecasting in a multiple quantile regression framework*. **Book of Short Papers SIS 2019** (Proceedings), pp. 1177-1182.

30. Merlo, L., Maruotti, A., and Petrella, L., (2019). *A two-part finite mixture quantile regression model for semi-continuous longitudinal data*. **Book of Short Papers SIS 2019** (Proceedings), pp. 409-414.

31. Laporta, G. A., Merlo, L., and Petrella, L., (2018). *Selection of Value at Risk models for Energy Commodities*. **Energy Economics**, 74, pp. 628-643.

SUBMITTED PAPERS

1. Merlo, L., Dominici, F., Petrella, L., Salvati, N., and Wu X., (202X). *Estimating causal quantile exposure response functions via matching*. Submitted to **Computational Statistics & Data Analysis**, link: `https://arxiv.org/abs/2308.01628`.

2. Foroni, B., Merlo, L., and Petrella, L., (202X). *Hidden Markov graphical models with state-dependent generalized hyperbolic distributions*. Submitted to **Canadian Journal of Statistics**.

WORK IN PROGRESS

1. Foroni, B., Merlo, L., and Petrella, L., *Time-varying graphical models for financial markets: a quantile approach*.

2. Saiz, M., Petrella, L., and Merlo, L., *Two-part expectile regression models for longitudinal data*.

3. Ferrante, E., Petrella, L., and Merlo, L., *Hidden Markov nonparanormal graphical models*.

4. Profili, S., Innocenti, L., Sammarra A., and Merlo, L., *The effectiveness of HRD practices among chronically ill employees: the role of intrinsic motivation*.

5. Profili, S., Innocenti, L., Sammarra A., Foti, G., and Merlo, L., *Ability and motivation profiles among chronically ill employees: a latent profile analysis of utilisation HR practices and work engagement*.

THESIS SUPERVISION

2024 – present **Master's thesis co-supervisor**

Sabrina Forte

Master's Degree in Finance and Insurance (LM-16), Sapienza University of Rome.

2024 – present **Master's thesis co-supervisor**

Martina Del Vecchio

Master's Degree in Finance and Insurance (LM-16), Sapienza University of Rome.

2024 – present **Master's thesis supervisor**

Sabrina Troili

Master's Degree in Management della Transizione Digitale (LM-43/LM-91), European University of Rome.

2023 – present **PhD thesis co-supervisor**

Maria Saiz (38° cycle)

PhD program of the MEMOTEF Department at the Faculty of Economics, Sapienza University of Rome.

2024 **Master's thesis supervisor**

Luca Letter

Master's Degree in Management della Transizione Digitale (LM-43/LM-91), European University of Rome.

2024 **Thesis co-supervisor**

Emilio Ferrante

School for Advanced Studies - class of Social Sciences, Sapienza University of Rome.

2023 **PhD thesis co-supervisor**

Beatrice Foroni (35° cycle)

PhD program of the MEMOTEF Department at the Faculty of Economics, Sapienza University of Rome.

2023 **Master's thesis co-supervisor**

Emilio Ferrante

Master's Degree in Actuarial and Financial Sciences (LM-83), Sapienza University of Rome.

OTHER ACTIVITIES

Referee for: Journal of the Royal Statistical Society, Series C (Applied Statistics); Biometrical Journal; Journal of Classification; METRON; Statistical Methods & Applications; Computational Statistics & Data Analysis; Computational Statistics; Journal of Statistical Computation and Simulation; Annals of Operations Research

2020 – present: Member of the Italian Statistical Society (SIS); Member of the young group of the Italian Statistical Society (y-SIS)

PERSONAL SKILLS

Mother tongue: Italian

Other languages

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C1	C1	C1	C1	C1
	First Certificate in English, University of Cambridge, Grade C				
French	B2	B2	B2	B2	B2

Levels: A1 and A2: Basic user – B1 and B2: Independent user – C1 and C2: Proficient user
Common European Framework of Reference for Languages

Computer skills

- Operating Systems: Windows, Linux, macOS
- Typesetting: Microsoft Office Suite, LaTeX
- Scientific and Programming: R, C, C++, MATLAB, Stata, Excel