Stefano Peluso

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General Information

- **Born** 11/11/1983, Nardó (LE), Italy
- **Nationality** Italian
- **Current Adress** University of Lugano, via Giuseppe Buffi 13, 6900 Lugano, Switzerland
- **Email** stefano.peluso@usi.ch, stefano.pel@hotmail.com

University Degrees

- Sept 2009 - Today: PhD in Finance candidate at Swiss Finance Institute. PhD Thesis advisor: prof. A. Mira. Universitá della Svizzera italiana, Lugano (Switzerland)
- Sept 2005 - Dec 2007: Master of Science in Finance at Bocconi University, Milan (Italy). Final Grade: 110/110 cum laude. Thesis: "The Use of High Frequency Data In GARCH Predictions: Application To The Italian Case". Thesis advisor: prof. C.A. Favero
- Sept 2002 - Jul 2005: Bachelor in Business Administration at Bocconi University, Milan (Italy). Final grade: 110/110 cum laude. Thesis: "A Survey on Financial Markets Microstructure". Thesis advisor: prof. B. Rindi

Academic posts

- Nov 2012 - Jan 2015: Teaching Assistant in MSc courses Introduction to Statistics, Quantitative Methods for Finance, Statistics, with prof. A. Mira. Universitá della Svizzera italiana, Lugano (Switzerland)
- Nov 2011 - Jan 2012: Teaching Assistant in MSc course Advanced Statistics with prof. A Mira. Universitá della Svizzera italiana, Lugano (Switzerland)
- Sept 2011 - Nov 2012: Teaching Assistant in MSc course Probability with prof. A Mira. Universitá della Svizzera italiana, Lugano (Switzerland)
- Sept 2010 - Jan 2012: Teaching Assistant in MSc course Applied Statistics with prof. A Mira. Universitá della Svizzera italiana, Lugano (Switzerland)

Research interests

Bayesian Statistics, Finance, Bayesian Nonparametrics, Computational Statistics, High-Frequency Finance, Credit Risk

Current works

- Peluso, S., Mira, A. and Muliere, P. Conditionally Gaussian Random Sequences and Robust Integrated Variance Estimation. Submitted.
- Peluso, S., Mira, A. and Muliere, P. Bayesian Nonparametric State Space Models via Mixture Process of Products of Dirichlet Processes. Submitted.

- Peluso, S., Mira, A. and Muliere, P. Beta-Stacy Bandit Problems. Submitted.
- Peluso, S., Mira, A. and Chib, S. Bayesian Nonparametric Model Selection via Mixture Process of Products of Dirichlet Processes.
- Peluso, S., Pramov, A., Mira, A. and Petrone, S. Bayesian Nonparametric Estimation of the State Price Density with Bernstein Polynomials.
- Peluso, S., Antoniano, I., Muliere, P. and Walker, S. Reinforced Urns and Indian Buffet Processes.

Publications

- Peluso, S., Mira, A. and Muliere, P. (2015). Reinforced Urn Processes for Credit Risk Models. Journal of Econometrics, Volume 184, Issue 1, Pages 1-12. DOI: 10.1016/j.jeconom.2014.08.003
- Peluso, S. (2014). Robust Bayesian Graphical Modeling Using Dirichlet t-Distributions. Contributed discussion. Bayesian Analysis, 9:583-585. DOI:10.1214/13-BA856D
- Peluso, S. (2014). Introduction to On the use of Markov chain Monte Carlo methods for the sampling of mixture models by R. Douc, F. Maire, J. Olsson. Statistics and Computing. DOI 10.1007/s11222-014-9532-7
- Peluso, S., Corsi, F. and Mira, A. (2014). A Bayesian High-Frequency Estimator of the Multivariate Covariance of Noisy and Asynchronous Returns. Journal of Financial Econometrics. DOI: 10.1093/jjfinec/nbu017
- Corsi, F., Peluso, S. and Audrino, F. (2014). Missing in Asynchronicity: A Kalman-EM Approach for Multivariate Realized Covariance Estimation. Journal of Applied Econometrics. DOI: 10.1002/jae.2378

Conference partecipations

- CFE 2014, 8th International Conference on Computational and Financial Econometrics, Pisa (Italy), 6-8 December 2014. Invited talk: Bayesian Nonparametric State Space Models via Mixture Process of Products of Dirichlet Processes
- CFE 2014, 8th International Conference on Computational and Financial Econometrics, Pisa (Italy), 6-8 December 2014. Invited talk: Reinforced Urn Processes for Credit Risk Models
- SBIES 2014, Chicago (USA), 2-3 May 2014. Invited talk: Bayesian Nonparametric State Space Models via Mixture Process of Products of Dirichlet Processes
- Greek Stochastics ϵ Conference, Kalamata (Greece), 6-8 July 2013. Accepted poster presentation: Reinforced Urn Processes for Credit Risk Models
- Bayes 250 Conference, London (UK), 19-20 June 2013. Accepted poster presentation: Reinforced Urn Processes for Credit Risk Models
- ISBA 2012 World Meeting, Kyoto (Japan), 25-29 June 2012. Accepted poster presentation: Estimation of the Multivariate Covariance of Noisy and Asynchronous Returns
- ICMS Advances in Markov Chain Monte Carlo, Edinburgh (UK), 23-25 April 2012. Invited poster presentation: An Adaptive Metropolis-within-Gibbs Particle Algorithm for Inference in General State Space Models
- CFE 2011, 5th CSDA International Conference, London (UK), 17-19 December 2011. Invited presentation: A Bayesian High-Frequency Estimator of the Multivariate Covariance of Noisy and Asynchronous Returns
- ESOBE 2011, Brussels (Belgium), 4-5 November 2011. Accepted poster presentation: A Bayesian Estimator of the Multivariate Covariance of Noisy and Asynchronous Returns
- CLADAG 2011, Pavia (Italy), 7-9 September 2011.
- MCMSki 3, 4th International IMS/ISBA Joint Meeting, Park City, Utah (USA), 3-7 January 2011. Accepted poster presentation: Applications of Zero Variance Markov Chain Monte Carlo Method
- Greco Italian Meeting on Statistics, Porto San Paolo (Italy), 23-25 September 2010

Other partecipations

- Academic visit: Visiting student at Washington University, St. Louis (USA), July 2015 - December 2015. Host professor: Siddharta Chib
- Academic visit: Visiting student at Bocconi University, Milan (Italy), November 2014 - June 2015. Host professor: Pietro Muliere
- Academic visit: Visiting student at Bocconi University, Milan (Italy) in the PhD Program in Statistics, February - June 2012. Main classes: Stochastic Processes I and II, Statistical Theory I and II, Bayesian Statistical Theory I and II, Bayesian Nonparametric Theory, Mixture and Latent Variables Models.
- Summer School in Mathematics, University of Milano Bicocca and Politecnico di Milano, Milan (Italy), June 2011. Stochastic control and related PDEs
- Summer School in Econometrics, CIDE, Bertinoro (Italy), June 2010. Forecasting and State Space Models with P. Hansen and S.J. Koopman

Refereeing Activity

Bayesian Analysis, Statistics and Computing

Grants

- University of Lugano Doc.Mobility Grant Application $P1TIP1\_155031$, Nov 2014 - Dec 2015. Project title: Bayesian Non-parametric Methods in Finance. Principal Investigator.
- SBIES 2014 Junior Travel financial support from National Bureau of Economic Research and National Science Foundation
- Swiss Finance Institute Grant Application 200021_130394, Oct 2010 - Sep 2012. Project title: Adaptive Monte Carlo methods to estimate financial risk models. Principal Investigator: Antonietta Mira.
- ISBA 2012 World Meeting Junior Travel Award from the Japanese Ministry of Education, Science, Sports, Culture and Technology, 2012
- Young Investigator Support to MCMSki III Park City, Utah, USA, 2011
- CIDE Scholarship, University of Bologna, 2010
- University of Lugano Scholarship, University of Lugano, 2009
- Bocconi University Scholarship, Bocconi University of Milan, 2002-2007

Non-academic posts

- May 2008 - Sep 2009: Enoi SpA, Milan (Italy). Natural Gas Derivatives Trading
- May 2008 - Apr 2009: Abaxbank SpA, Milan (Italy). Financial Markets Division
- Jun 2007 - May 2008: Italian Stock Exchange, Milan (Italy). Market Supervision - Financial Products

Additional information

- Languages: Italian (mother tongue), English (fluent, TOEFL certification), French (intermediate), Russian (beginner)
- Computer skills: Object Oriented C++, Matlab (Parallel Computing), R, EViews, SQL, VBA, Latex, ECDL, Reuters, Bloomberg, WinBUGS
- Certifications: GMAT, GRE, CFA I Level, TOEFL
- Other interests: Playing violin (diploma of music theory, level I and II Conservatory certificate in violin, granted by Mantova Conservatory)