

IGOR PRÜNSTER

CONTACTS

- Address: Dipartimento di Scienze Economico-Sociali e Matematico-Statistiche
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CURRENT ACADEMIC POSITIONS

- OCT 2011 – PRESENT: *Professor of Statistics*, University of Torino, Italy
OCT 2012 – PRESENT: *Coordinator*, Allievi Honors Program, Collegio Carlo Alberto, Italy
MAR 2010 – PRESENT: *Fellow*, Collegio Carlo Alberto, Italy
JAN 2010 – PRESENT: *Scientific Director*, *Statistics Initiative*, Fondazione “de Castro” and Collegio Carlo Alberto

PAST ACADEMIC POSITIONS

- OCT 2007 – SEP 2011: *Associate Professor of Statistics*, University of Torino, Italy
OCT 2005 – SEP 2007: *Assistant Professor of Statistics*, University of Torino, Italy
NOV 2001 – SEP 2005: *Assistant Professor of Statistics*, University of Pavia, Italy
JAN 2010 – SEP 2012: *Deputy Director for Education*, Collegio Carlo Alberto, Italy
SEP 2007 – SEP 2012: *Vice-Director*, Allievi Honors Program, Collegio Carlo Alberto, Italy
JUN 2004 – DEC 2010: *Associate Fellow*, ICER, Torino, Italy

EDUCATION

- 1998 – 2003 Ph.D. in *Mathematical Statistics*, Department of Mathematics, University of Pavia
Thesis: *Random probability measures derived from increasing additive processes and their application to Bayesian statistics*
Supervisor: Eugenio. Regazzini
- 1993 – 1998 Degree in *Economics* with honors (110/110 cum laude) from *Bocconi University* of Milan
Thesis: *Bayesian Nonparametric Inference: analysis of prior distributions*
Supervisor: Eugenio Regazzini; Co-supervisor: Donato M. Cifarelli

HONORS AND AWARDS

- *Fellow* of the Institute of Mathematical Statistics (IMS) (2015)
- *Certificate of Appreciation* by International Society for Bayesian Analysis (ISBA) (2013)
- Awarded *European Research Council (ERC) Grant* (2012-2017)
- *Award for best Ph.D. thesis in Statistics*, Italian Statistical Society (2004).
- Finalist of the *L.J. Savage Award* for outstanding doctoral dissertations in Bayesian Econometrics and Statistics sponsored by the American Statistical Association, International Society for Bayesian Analysis and NBER-NSF (2004).
- *Laha Award*, Institute of Mathematical Statistics (2004).
- *Springer Poster Prize*, 4th International Workshop on Objective Prior Methodology (2003).
- *Prize for Best Graduates 1998*, Bocconi University (1998).

PROFESSIONAL SERVICE & EDITORIAL ACTIVITY

- Co-Editor: *Bayesian Analysis* (2014 -)
- Associate Editor:
Bayesian Analysis (2010 - 2013); *Computational Statistics & Data Analysis* (2013 -); *Electronic Journal of Statistics* (2008 - 2012); *Sankhyā, The Indian Journal of Statistics* (2012 -); *Statistical Methods & Applications, Journal of the Italian Statistical Society* (2014 -)
- Reviewer:
AISTATS; Annals of Applied Probability; Annals of Statistics; Acta Applicanda Mathematicae; Applied Stochastic Models in Business and Industry; Bayesian Analysis; Bernoulli; Biometrics; BMC Bioinformatics; Computational Statistics & Data Analysis; Communications in Statistics – Theory and Methods & Simulation & Computation; IEEE Transactions on Pattern Analysis and Machine Intelligence; Journal of Business and Economic Statistics; Journal of Classification; Journal of Econometrics; Journal of Multivariate Analysis; Journal of Nonparametric Statistics; Journal of Statistical Planning and Inference; Journal of the American Statistical Association; Journal of the Royal Statistical Society- Series A & B & C; MathSciNet; Physica A; PLoS ONE; Psychometrika; Quality Technology & Quantitative Management; Sankhya; Scandinavian Journal of Statistics; Stat; Statistics and Computing; Statistics & Probability Letters; Statistical Methods and Applications.
- International Society for Bayesian Analysis:
Program Council Member (2010-2012, Chair in 2011); *Board of Directors Member* (2012-2014); *Prize Committee Member* (2014-2016).
- Doctoral and Habilitation Committees:
France: *University of Paris VI, Paris* (2007); *INRIA Bordeaux Sud-Ouest, Bordeaux* (2013).
Italy: *University of Torino, Torino* (2008); *Bocconi University, Milano* (2009); *University of Milano Bicocca, Milano* (2010); *University of Padova, Padova* (2012).
- *L.J. Savage Award Committee Member* (2010, 2013, 2014).
- Project evaluator and Referee:
European Research Council (ERC), EU; Superior Council of the National Fund for Scientific and Technological Development (Fondecyt), Chile; Georgia National Science Foundation & Rustaveli Foundation, Georgia; Italian Ministry of University and Research (MIUR), Italy; Italian National Agency for the Evaluation of Universities and Research Institutes (ANVUR), Italy.

CONFERENCE PRESENTATIONS AND SEMINARS

KEYNOTE TALKS

- *10th Conference on Bayesian Nonparametrics*, Raleigh, USA (June 2015)
- *12th World Meeting of the International Society of Bayesian Analysis*, Cancun, Mexico (July 2014)
- *42nd Annual Meeting of Dutch Statisticians and Probabilists – Stochastics Meeting Lunteren*, Lunteren, Netherlands (November 2013); 2 plenary lectures
- *7th Conference on Statistical Computation and Complex Systems – Sco'11*, Padova (September 2011)

INVITED TALKS

- *13th World Meeting of the International Society of Bayesian Analysis*, Pula, Italy (June 2016)
- *Advances in Bayesian nonparametric statistics*, Mexico City, Mexico (November 2014)
- *Non-parametric Bayesian Statistics Workshop*, Orléans, France (May 2014)
- *Workshop on Bayesian nonparametrics, modeling & computations*, Chamonix, France (January 2014)
- *BIRS Workshop on Random Measures and Measure-Valued Processes*, Banff International Research Station, Banff, Canada (September 2013)
- *Fête Parisienne in Computation, Inference and Optimization*, Institut des Hautes Études Scientifiques (IHES), Paris, France (March 2013)

- *ISBA Regional Meeting & International Workshop/Conference on Bayesian Theory and Applications (IWCBTA)*, Varanasi, India (January 2013)
- *Bayesian Nonparametrics Workshop*, Providence, USA (September 2012)
- *Joint Statistical Meetings 2012*, San Diego, USA (August 2012)
- *4th ERCIM International Conference on Computing & Statistics*, London, UK (December 2011)
- *Neural Information Processing (NIPS) Workshops*, Granada, Spain (December 2011)
- *Computational and Financial Econometrics - CFE'10*, London, UK (December 2010)
- *Joint Statistical Meetings 2010*, Vancouver, Canada (August 2010)
- *27th European Meeting of Statisticians*, Toulouse, France (July 2009)
- *Workshop on Economics and Uncertainty*, Trieste, Italy (October 2009)
- *Workshop on Random Measures and Bayesian Nonparametrics*, Paris, France (December 2008)
- *9th World Meeting of the International Society of Bayesian Analysis*, Hamilton, Australia (July 2008)
- *Workshop on Limit Theorems and Applications*, Paris, France (January 2008)
- *12th Alpe Adria YSM*, Piran, Slovenia (October 2007)
- *Workshop on Construction and Properties of Bayesian Nonparametric Regression Models*, Isaac Newton Institute, Cambridge, UK (August 2007)
- *6th Workshop on Objective Bayesian Methodology*, Rome, Italy (June 2007); invited discussant
- *IX Symposium on Probability and Stochastic Processes*, Guanajato, Mexico (November 2006)
- *5th Workshop on Bayesian Nonparametrics*, Jeju, South Korea (June 2006)
- *COBAL 2 - Congreso Bayesiano de America Latina*, S. José del Cabo, Mexico (February 2005)
- *Joint Statistical Meetings 2004*, Toronto, Canada (August 2004)
- *7th World Meeting of the International Society for Bayesian Analysis*, Vina, Chile (May 2004)
- *13th European Young Statisticians Meeting*, Ovronnaz, Switzerland (September 2003)
- *3rd Conference on Statistical Computation and Complex Systems – Sco'03*, Treviso, Italy (September 2003)
- *3rd Workshop on Bayesian Inference for Stochastic Processes*, La Manga, Spain (May 2003)
- *Bayesian Nonparametrics Summit*, Ann Arbor, USA (August 2001)

CONTRIBUTED TALKS

- *Workshop on Bayesian Nonparametrics, Lorentz Center*, Leiden, Netherlands (June 2013)
- *Bayesian Nonparametrics Research Programme*, Veracruz, Mexico (July 2011)
- *25th European Meeting of Statisticians*, Oslo, Norway (July 2005)
- *6th World Congress of the Bernoulli Society*, Barcelona, Spain (July 2004)
- *XVII Congress of the Italian Mathematical Union*, Milan, Italy (September 2003)
- *Stochastic Processes, Stochastic Calculus and Applications Conference*, Pisa, Italy (September 2001)

POSTERS

- *4th International Workshop on Objective Prior Methodology (O'Bayes)*, Aussois, France (June 2003)
- *7th Valencia International Meeting on Bayesian Statistics*, Tenerife, Spain (June 2002)

SEMINARS

University of Michigan, USA (March 2015); *Duke University*, USA (March 2015); *University of California Santa Cruz*, USA (March 2015); *University of Texas at Austin*, USA (March 2015); *Rice University*, USA (October 2014); *University of Navarra*, Spain (January 2010); *Politecnico di Torino*, Italy (June 2009); *University of Warwick*, UK (January 2009, April 2007); *Université Paris VI*, Parigi, France (December 2007); *University of Oxford*, UK (April 2007); *Università degli Studi di Roma "Tor Vergata"*, Italy (April 2006); *UNAM*, Mexico City, Mexico (February 2005); *University of Lancaster*, Lancaster, UK (December 2004); *Università "L. Bocconi"*, Milan, Italy (March 2002); *University of Bath*, Bath, UK (June 2001)

CONFERENCE ORGANIZATION

PROGRAM COMMITTEES

- Scientific Committee Member, *22nd International Conference on Computational Statistics (COMPSTAT 2016)*, Oviedo, Spain (August 2016)
- IMS Invited Program Co-Chair (with A. Lijoi), *78th IMS Annual Meeting & Joint Statistical Meetings 2015*, Seattle, USA (August 2015)
- Scientific Committee Member, *6th ERCIM International Conference on Computing & Statistics*, London, UK (December 2013)
- Scientific Committee Member, *9th Conference on Bayesian Nonparametrics*, Amsterdam, Netherlands (June 2013)
- Scientific Committee Member, *5th ERCIM International Conference on Computing & Statistics*, Oviedo, Spain (December 2012)
- Chair of the Program Committee, *11th World Meeting of the International Society of Bayesian Analysis (ISBA)*, Kyoto, Japan (June 2012)
- Scientific Committee Member, *4th ERCIM International Conference on Computing & Statistics*, London, UK (December 2011)
- Scientific Committee Member, *8th Workshop on Bayesian Nonparametrics*, Veracruz, Mexico (June 2011).
- Scientific Committee Member, *3rd ERCIM International Conference on Computing & Statistics*, London, UK (December 2010)
- Chair of the Scientific Committee, *7th Workshop on Bayesian Nonparametrics & Carlo Alberto Research Programme in Bayesian Nonparametrics*, Collegio Carlo Alberto, Moncalieri (June-July 2009)
- Scientific Committee Member, *14th European Young Statisticians Meeting*, Bernoulli Society, Debrecen, Hungary (August 2005)

SESSION ORGANIZATION

- Invited Session (with T. Broderick), *6th Joint IMS-ISBA Meeting MCMSki V*, Lenzerheide, Switzerland (January 2016)
- Special Topic Invited Session, *12th World Meeting of the International Society of Bayesian Analysis (ISBA)*, Cancun, Mexico (July 2014)
- ISBA Session (with V. Dukic), *36th Conference on Stochastic Processes and their Applications*, Boulder, USA (August 2013)
- Invited Session, *29th European Meeting of Statisticians*, Budapest, Hungary (July 2013)
- Invited Session, *ISBA Regional Meeting & International Workshop/Conference on Bayesian Theory and Applications (IWCBT)*, Varanasi, India (January 2013)
- Special Topic Session, *58th World Statistics Congress of the International Statistical Institute*, Dublin, Ireland (August 2011)
- Invited Session (with A. Lijoi), *International Research Conference on Bayesian Learning*, Istanbul, Turkey (June 2011)
- Scientific Session, *Euro Science Open Forum 2010*, Torino (July 2010).
- *Tutorials' Day* organization (4 plenary lectures), Isaac Newton Institute Workshop *Construction and Properties of Bayesian Nonparametric Regression Models*, Cambridge, UK (August 2007)

LOCAL ORGANIZING COMMITTEES

- *13th World Meeting of the International Society of Bayesian Analysis (ISBA)*, Pula, Italy (June 2016)
- *Carlo Alberto Stochastics Workshop Series*, Collegio Carlo Alberto, Moncalieri (3 editions: June 2010, March 2012, January 2014)
- *7th Workshop on Bayesian Nonparametrics*, Collegio Carlo Alberto, Moncalieri (June 2009)

- *Carlo Alberto Research Programme in Bayesian Nonparametrics*, Collegio Carlo Alberto, Moncalieri (2 weeks in July 2009)
- *Stochastic Methods in Finance Conference*, Torino (July 2008)
- *2nd Joint IMS-ISBA Meeting* in Bormio, Italy (January 2005)

RESEARCH VISITING

- *Statistical and Applied Mathematical Sciences Institute (SAMSI)*, Research Triangle Park, USA (June 2015); *Invited Visiting Fellow*
- *Department of Statistics and Data Science*, University of Texas at Austin, USA (September 2014 – August 2015)
- *Department of Mathematics*, University of Texas at Austin, USA (September 2013)
- *Department of Statistics*, Columbia University, USA (September 2013 & 2012)
- *Lorentz Center*, Leiden University, Netherlands (June 2013); *Invited Visiting Fellow*
- *Institute of Computational and Experimental Research in Mathematics (ICERM)*, Brown University, USA (September-October 2012); *Invited Visiting Fellow*
- *Institute of Research in Applied Mathematics and Systems*, UNAM, Mexico (September 2010, November 2006)
- *Centre for Research in Statistical Methodology*, Warwick University, UK (January 2009, April 2007)
- *Institute of Mathematics, Statistics and Actuarial Sciences*, University of Kent, UK (January 2009, December 2004)
- *Centre de Recherche Modal'X*, Université Paris Ouest Nanterre, France (December 2008)
- *Laboratoire de Statistique Théorique et Appliquée*, Université Paris VI, France (December 2007, June 2005)
- *Hong Kong University of Science and Technology*, Hong Kong (November 2007)
- *Isaac Newton Institute*, Cambridge, UK (July-August 2007); *Invited Visiting Fellow*
- *Department of Statistics*, ITAM, Mexico (February 2005)
- *Department of Mathematics and Statistics*, University of Lancaster, UK (December 2004)
- *Department of Mathematical Sciences*, University of Bath, UK (November 2003 & 2002, May-August 2001)

FUNDING

RESEARCH PROJECTS

- Principal Investigator of the *European Research Council (ERC) Starting Grant (Consolidators' Group) 2012-2017 New directions in Bayesian Nonparametrics*; team: Pierpaolo De Blasi, Stefano Favaro, Antonio Lijoi, Matteo Ruggiero
- Principal Investigator Carlo Alberto Research Project 2010-2012 *New approaches to stochastic modeling in Economics via Bayesian nonparametrics*
- Principal Investigator of the Research Project 2009-2012 *Stochastic Methods for Policy* funded by the Piedmont Region
- Coordinator of the Torino Unit, PRIN grant; Research Project 2009-2011: *Bayesian methods: theoretical developments and novel applications*; National Coordinator: Eugenio Regazzini
- National coordinator, PRIN grant; Research Project 2006-2008: *Bayesian nonparametric methods for clustering, survival analysis and predicting the number of species*
- Member of the Pavia Unit, PRIN grant; Research Project 2003-2005: *Bayesian networks and causal inference: methodology and applications*; National coordinator: Guido Consonni
- Member of the Pavia Unit, PRIN grant; Research Project 2002-2004: *Bayesian nonparametric methods and their applications*; National coordinator: Eugenio Regazzini

- Principal investigator, Italian Ministry of University and Research - Young Researchers Project 2002: *Bayesian Nonparametrics: theory and applications*
- Member of the Pavia Unit, PRIN grant; Research Project 2000-2002: *Stochastic processes, stochastic calculus and applications*; National coordinator: Maurizio Pratelli

FUNDING FOR VISITING POSITIONS, POSTDOCS AND PHD SCHOLARSHIPS

- Carlo Alberto Visiting Fellowship for R.H. Mena (UNAM; 2011-2012)
- *ICER Fellowships* for visiting University of Torino: R.H. Mena (UNAM; 2007 & 2009), S.G: Walker (University of Kent, 2006)
- *Lagrange Fellowship* for visiting University of Torino: G. Peccati (University of Paris VI, 2007)
- Piedmont Region “Brain Drain Project”, 2 year Post-Doc Grant: P. De Blasi (2008)
- CRT Foundation-Alfieri Project, 1 year Post-Doc Grant: M. Ruggiero (2007)
- CRT Foundation-Alfieri Project, 2 year Post-Doc Grant: P. De Blasi (2006)
- ISI Foundation-Lagrange Project, 3 year Ph.D. scholarship Grant: K.E. Medina (2006)

INDIVIDUAL TRAVEL GRANTS

- *EMS travel grant, 25th European Meeting of Statisticians* (2005)
- *ASA travel grant, Joint Statistical Meetings* (2004)
- *WC2004 grant, 6th World Congress of the Bernoulli Society* (2004)
- *Travel grant, 7th World Meeting of the International Society for Bayesian Analysis* (2004)
- *Travel grant, 7th Valencia International Meeting on Bayesian Statistics* (2002)
- *Short term mobility grant* for visiting University of Bath, *Italian National Research Council* (2001)

POST-DOCS, PH.D STUDENTS AND SELECTED MASTER’S STUDENTS

- Julyan Arbel, Post-doc, Collegio Carlo Alberto; Oct 2013 -
- *Reza Solgi*, Post-doc, University of Torino; Feb 2013 – Feb 2014
- *Bernardo Nipoti*, Post-doc Collegio Carlo Alberto and University of Torino; Jul 2011 -
- *Antonio Canale*, Post-doc, University of Torino; Jan 2012 – Sep 2012
- *Juan Carlos Martinez Ovando*, Post-doc, University of Torino; June 2010- Jul 2011.
- *Pierpaolo De Blasi*, Post-doc, University of Torino; Oct 2006–Dec 2009.
- *Matteo Ruggiero*, Post-doc, University of Torino; Feb 2007–Jan 2008.
- *Consuelo Nava*, Ph.D. Program in Statistics and Applied Mathematics, Graduate School in Economics, University of Torino (co-supervisor R.H. Mena); thesis: *Some advances in Bayesian Modeling and Computation*, defended February 2014.
- *Karla E. Medina*, Ph.D. Program in Statistics and Applied Mathematics, University of Torino (co-supervisor R.H. Mena); thesis: *Computational methods for Bayesian nonparametric mixtures and their applications*, defended March 2011.
- *Georgia Hadjicharalambous*, Ph.D. Program in Decision Sciences, University of Torino; thesis: *Some contributions to distribution theory and mixture models*, defended January 2010.
- *Cecilia Balocchi*, Master in Mathematics, University of Torino and Allievi Honors Program, Collegio Carlo Alberto, July 2015 (co-supervisors C. Cattuto, A. Lijoi; PhD in Statistics, Wharton School - University of Pennsylvania, start September 2015)
- *Fabrizio Lecci*, Master in Finance & Insurance, University of Torino and Allievi Honors Program, Collegio Carlo Alberto, July 2011 (PhD in Statistics, Carnegie Mellon University, 2015).
- *Silvia Montagna*, Master in Economics, University of Torino, and Allievi Honors Program, Collegio Carlo Alberto, July 2009 (PhD in Statistics, Duke University, 2013).
- *Alessandro Arlotto*, Master in Finance, University of Torino, July 2007 (co-supervisor M. Scarsini; PhD in Operations Research, Wharton, University of Pennsylvania, 2012)

SOCIETY MEMBERSHIPS

American Statistical Association, Bernoulli Society, Institute of Mathematical Statistics, International Society for Bayesian Analysis, Italian Statistical Society and Royal Statistical Society.

LOCAL ADMINISTRATIVE DUTIES

- Board Member, Ph.D. Program in Statistics, Bocconi University Milan (2013- present)
- Member of the Executive Council and of the Research Committee, Department of Economics and Statistics, University of Torino (2012 – present)
- Board Member, Ph.D. Programs in Statistics & Applied Mathematics (2006-2011) and in Economics (2009-2013), University of Torino
- Research Committee Member, Faculty of Economics, University of Torino (2005 - 2011)

PUBLICATIONS

PAPERS IN REFEREED JOURNALS

- [1] Favaro, S., Lijoi, A., Nava, C., Nipoti, B., Pruenster, I. and Teh, Y.W. (2015). On the stick-breaking representation for homogeneous NRMIs. *Bayesian Analysis*, in press.
- [2] De Blasi, P., Favaro, S., Lijoi, A., Mena, R.H., Prünster, I. and Ruggiero, M. (2015). Are Gibbs-type priors the most natural generalization of the Dirichlet process? *IEEE Transactions on Pattern Analysis and Machine Intelligence (TPAMI)*, 37, 212-229.
- [3] El-Dakkak, O., Peccati, G., and Prünster, I. (2014). Exchangeable Hoeffding-decomposition over finite sets: a characterization and counterexamples. *Journal of Multivariate Analysis*, 131, 51-64.
- [4] Lijoi, A., Nipoti, B., and Prünster, I. (2014). Bayesian inference with dependent normalized completely random measures. *Bernoulli*, 20, 1260-1291.
- [5] Lijoi, A., Nipoti, B., and Prünster, I. (2014). Dependent mixture models: clustering and borrowing information. *Computational Statistics & Data Analysis*, 71, 417-433.
- [6] Barrios, E., Lijoi, A., Nieto-Barajas L.E., and Prünster, I. (2013). Modeling with normalized random measure mixture models. *Statistical Science*, 28, 313-334.
- [7] Favaro, S., Lijoi, A., and Prünster, I. (2013). Conditional formulae for Gibbs-type exchangeable random partitions. *The Annals of Applied Probability*, 23, 1721-1754.
- [8] De Blasi, S., Lijoi, A., Prünster, I. (2013). An asymptotic analysis of a class of discrete nonparametric priors. *Statistica Sinica*, 23, 1299-1322.
- [9] Prünster, I. and Ruggiero, M. (2013). A Bayesian nonparametric approach to modelling market share dynamics. *Bernoulli*, 19, 64-92.
- [10] Favaro, S., Lijoi, A., and Prünster, I. (2012). A new estimator of the discovery probability. *Biometrics*, 68, 1188-1196.
- [11] Favaro, S., Lijoi, A., and Prünster, I. (2012). On the stick-breaking representation of normalized inverse Gaussian priors. *Biometrika*, 99, 663-674.
- [12] Favaro, S., Lijoi, A., and Prünster, I. (2012). Asymptotics for a Bayesian nonparametric estimator of species variety. *Bernoulli*, 18, 1267-1283.
- [13] Favaro, S., Prünster, I., and Walker, S.G. (2012). On a generalized Chu-Vandermonde identity. *Methodology and Computing in Applied Probability*, 14, 253-262.
- [14] Lijoi, A., Prünster, I. (2011). A conversation with Eugenio Regazzini. *Statistical Science*, 26, 647-672.
- [15] Favaro, S., Hadjicharalambous, G. and Prünster, I. (2011). On a class of distributions on the simplex. *Journal of Statistical Planning and Inference*, 141, 2987-3004.
- [16] Favaro, S., Prünster, I., and Walker, S.G. (2011). On a class of random probability measures with general predictive structure. *Scandinavian Journal of Statistics*, 38, 359-376.

- [17] James, L.F., Lijoi, A., and Prünster, I. (2010). On the posterior distribution of classes of random means. *Bernoulli*, 16, 155-180.
- [18] Favaro, S., Lijoi A., Mena, R.H., Prünster, I. (2009). Bayesian nonparametric inference for species variety with a two parameter Poisson-Dirichlet process prior. *Journal of the Royal Statistical Society-Series B*, 71, 993-1008.
- [19] Lijoi A., Prünster, I. (2009). Distributional properties of means of random probability measures. *Statistics Surveys*, 3, 47-95.
- [20] De Blasi, P., Peccati, G., Prünster, I. (2009). Asymptotics for posterior hazards. *The Annals of Statistics*, 37, 1906-1945.
- [21] James, L.F., Lijoi, A., Prünster, I. (2009). Posterior analysis for normalized random measures with independent increments. *Scandinavian Journal of Statistics*, 36, 76-97.
- [22] Nieto-Barajas, L.E., Prünster, I. (2009). A sensitivity analysis for Bayesian nonparametric density estimators. *Statistica Sinica*, 19, 685-705.
- [23] Lijoi A., Mena, R.H., Prünster, I. (2008). A Bayesian Nonparametric approach for comparing clustering structures in EST libraries. *Journal of Computational Biology*, 15, 1315-1327.
- [24] Peccati, G., Prünster, I. (2008). Linear and quadratic functionals of random hazard rates: an asymptotic analysis. *The Annals of Applied Probability*, 18, 1910-1943.
- [25] Lijoi, A., Prünster, I., Walker, S.G. (2008). Posterior analysis for some classes of nonparametric models. *Journal of Nonparametric Statistics*, 20, 447-457.
- [26] Lijoi, A., Prünster, I., Walker, S.G. (2008). Bayesian nonparametric estimators derived from conditional Gibbs structures. *The Annals of Applied Probability*, 18, 1519-1547.
- [27] Lijoi, A., Prünster, I., Walker, S.G. (2008). Investigating nonparametric priors with Gibbs structure. *Statistica Sinica*, 18, 1653-1668.
- [28] James, L.F., Lijoi, A., Prünster, I. (2008). Distributions of Functionals of the Two Parameter Poisson-Dirichlet Process. *The Annals of Applied Probability*, 18, 521-551.
- [29] Nardone, R., Golaszewski, S., Bergmann, J., Venturi, A., Prünster, I., Bratti, A., Ladurner, G. and Tezzon F. (2008). Motor cortex excitability changes following a lesion in the posterior columns of the cervical spinal cord. *Neuroscience Letters*, 434, 119-123.
- [30] Lijoi A., Mena, R.H., Prünster, I. (2007). A Bayesian nonparametric method for prediction in EST analysis. *BMC Bioinformatics*, 8: 339.
- [31] Lijoi, A., Mena, R.H., Prünster, I. (2007). Bayesian nonparametric estimation of the probability of discovering a new species. *Biometrika*, 94, 769-786.
- [32] Lijoi, A., Prünster, I., Walker, S.G. (2007). On convergence rates for nonparametric posterior distributions. *Australian and New Zealand Journal of Statistics*, 49, 209-219.
- [33] Lijoi A., Mena, R.H., Prünster, I. (2007). Controlling the reinforcement in Bayesian nonparametric mixture models. *Journal of the Royal Statistical Society-Series B*, 69, 715-740.
- [34] Walker S.G., Lijoi, A., Prünster I. (2007). On rates of convergence for posterior distributions in infinite-dimensional models. *The Annals of Statistics*, 35, 738-746.
- [35] Lijoi, A., Prünster, I., Walker, S.G. (2007). Bayesian consistency for stationary models. *Econometric Theory* 23, 749-759.
- [36] James, L.F., Lijoi, A., Prünster, I. (2006). Conjugacy as a distinctive feature of the Dirichlet process. *Scandinavian Journal of Statistics*, 33, 105-120.
- [37] Walker, S.G., Lijoi, A., Prünster, I. (2005). Data tracking and the understanding of Bayesian consistency. *Biometrika*, 92, 765-778.
- [38] Lijoi, A., Prünster, I., Walker, S.G. (2005). On consistency of nonparametric normal mixtures for Bayesian density estimation. *Journal of the American Statistical Association*, 100, 1292-1296.
- [39] Lijoi, A., Mena, R.H., Prünster, I. (2005). Bayesian nonparametric analysis for a generalized Dirichlet process prior. *Statistical Inference for Stochastic Processes*, 8, 283-309.

- [40] Lijoi, A., Mena, R.H., Prünster, I. (2005). Hierarchical mixture modelling with normalized inverse Gaussian priors. *Journal of the American Statistical Association*, 100, 1278-1291.
- [41] Nieto-Barajas, L.E., Prünster, I., Walker, S.G. (2004). Normalized Random Measures driven by Increasing Additive Processes. *The Annals of Statistics*, 32, 2343-2360.
- [42] Lijoi, A., Prünster, I. (2004). A note on the problem of heaps. *Sankhya-The Indian Journal of Statistics*, 66, 234-242.
- [43] Lijoi, A., Prünster, I., Walker, S.G. (2004). Extending Doob's consistency theorem to nonparametric densities. *Bernoulli*, 10, 651-663.
- [44] Epifani, I., Lijoi, A., Prünster, I. (2003). Exponential functionals and means of neutral-to-the-right priors. *Biometrika*, 90, 791-808.
- [45] Regazzini, E., Lijoi, A., Prünster, I. (2003). Distributional Results for Means of Normalized Random Measures with Independent Increments. *The Annals of Statistics*, 31, 560-585.

PAPERS IN MONOGRAPHS

- [46] Lijoi, A., Prünster, I. (2010). Models beyond the Dirichlet process. In *Bayesian Nonparametrics* (Hjort, N.L., Holmes, C.C., Müller, P., Walker, S.G. Eds.), Cambridge University Press, 80-136.

PAPERS IN CONFERENCE PROCEEDINGS, NOTES AND DISCUSSIONS

- [47] Arbel, J., Prünster, I. (2015). Discussion of "Sequential Quasi-Monte-Carlo Sampling" by M. Gerber and N. Chopin. *Journal of the Royal Statistical Society-Series B*, 77, 569-560.
- [48] Lijoi, A., Prünster, I. (2014). Discussion of "On simulation and properties of the stable law" by L. Devroye and L. James. *Statistical Methods & Applications - Journal of the Italian Statistical Society*, 23, 371-377.
- [49] Lijoi, A., Nipoti, B., and Prünster, I. (2014). A Bayesian nonparametric model for combining data from different experiments. *Proceedings of the XLVII Meeting of the Italian Statistical Society*, Vol I, 10pp.
- [50] Nava, C., Mena, R.H., and Prünster, I. (2014). On Some Stationary Models: Construction and Estimation. *Springer Proceedings in Mathematics and Statistics*, Vol. 63, 187-191.
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