Anna Maria Fiori

Department of Statistics and Quantitative Methods
University of Milano-Bicocca (I)

Office: +39 02 64483112
anna.fiori@unimib.it

Personal data

Born February 23, 1975. Italian nationality.

Languages: Italian and French (mother tongues), English (fluent).

Employment

Senior Researcher in Statistics — 2005 – present
Department of Statistics and Quantitative Methods, University of Milano-Bicocca, Milan (I).

Assistant Professor of Quantitative Methods — 2015 – 16
IESEG School of Management, Paris (F)

Education

Ph.D. in Statistics, University of Milano-Bicocca (I), November 2005.

M.Sc. Economics (specialization: Econometrics and Finance), HEC Lausanne (CH), December 2000.

FAME Certificate in Financial Asset Management and Engineering, International Centre FAME, Geneva (CH), September 2000.

B.A. Statistics & Economics, Catholic University of Milano (I), 1999.

Grants & awards

Research grant (joint with L. Eeckhoudt and E. Rosazza Gianin), Dauphine Risk Foundation Chair, 2014 edition. Project: "Loss aversion, prudence and the demand for insurance".

Research prize (joint with L. Eeckhoudt and E. Rosazza Gianin), Dauphine-Amundi Chair in Asset Management, 2013-14 edition. Project: "Downside loss-averse behaviours and risk measurement: VaR, CVaR and lower partial risk measures".

Erasmus grant for teaching staff mobility (destination: Université Paris-Dauphine), June 2010.

Prize for outstanding performance, FAME Certificate, Geneva (CH), 2000.

Prix d'école (best average grade in master exams), M.Sc. in Economics, Université de Lausanne (CH), 2000.

Prize "Agostino Gemelli" – best graduate in Statistics, Catholic University of Milano (I), 1999.

Fellowships

Italian Statistical Society. — 2006 – present

Swiss Finance Institute (Alumni Association). — 2006 – present

Visiting positions

Visiting position (1 month), Institut de Statistique, Biostatistique et Sciences Actuarielles (ISBA), Université Catholique de Louvain, Louvain-la-Neuve (BE). Invited by Prof. Michel Denuit. — February 2014

Erasmus visiting professor, Laboratoire d'Analyse et Modélisation de Systèmes pour l'Aide à la DEcision (LAMSADE), Université Paris-Dauphine, Paris (F). Invited by Prof. Camille Rosenthal-Sabroux. — June 2010

Referee

International Statistical Review, Journal of Nonparametric Statistics, Science Advances, Computational Statistics and Data Analysis, Communications in Statistics – Theory and Methods, Communications in Statistics–Simulation and Computation, Applied Economics, Sustainability, International Journal of Contemporary Hospitality Management, Studia Geophysica et Geodaetica, Risks, Journal of Risk and Financial Management, Statistica & Applicazioni, Energies, Symmetry.

Teaching

University of Milano-Bicocca (I), School of Economics and Statistics:

- Statistics (bachelor): 2007-present.
- Probability and statistical inference (bachelor): 2011-2013.
- Actuarial risk theory (master): 2009-present.
- Probability, distribution theory and regression analysis (bachelor): 2006-11.
- Statistical quality control (master): 2009-11.
- Probability and Statistics (Master in Energy Risk Management): 2005-06.
- Value at Risk: an Introduction (Master in Finance and Risk Management): 2001-03.

University of Milano (I), Department of Mathematics:

- Multivariate Analysis−Computer Lab with SAS (master): 2019.

Université Paris-Dauphine (FR) :

- Erasmus visiting professor at LAMSADE.
  Lecture: *Limites d'utilisation des outils statistiques dans les applications bancaires informatiques* (in French), June 2010.

Thesis advisor

University of Milano-Bicocca (I), School of Economics and Statistics:

- Advisor/co-advisor of more than 40 master theses.
- Supervisor of approx. 20 undergraduate projects

Publications

Refereed journal articles and book chapters:

Fiori, A.M., Foroni, I. (2020). Prediction accuracy for reservation-based forecasting methods applied in Revenue Management. *International Journal of Hospitality Management* (published online: 11-07-2019), 84, 102332; https://doi.org/10.1016/j.ijhm.2019.102332.

Fiori, A.M. (2020). On firm size distribution: statistical models, mechanisms, and empirical evidence. *Statistical Methods & Applications* (published online: 22-07-2019); https://doi.org/10.1007/s10260-019-00485-7.

Fiori, A. M., Porro, F. (2020). A method to decompose the systemic risk in geographic areas. *Soft Computing*, 1-8 (published online: 02-11-2019), https://doi.org/10.1007/s00500-019-04463-9.

Fiori, A.M., Foroni, I. (2019). Reservation forecasting models for hospitality SMEs with a view to enhance their economic sustainability, *Sustainability*, 11(5), 1274, https://doi.org/10.3390/su11051274.

Fiori, A.M., Motta, A. (2019). Stochastic models for the size distribution of Italian firms: a proposal. In: Greselin, F., Deldossi, L., Bagnato, L., Vichi, M. (Eds.), *Statistical Learning of Complex Data* (in press), Springer.

Eeckhoudt, L., Fiori, A.M., Rosazza Gianin, E. (2018). Risk aversion, loss aversion, and the demand for insurance. *Risks*, 6(2), 60; https://doi.org/10.3390/risks6020060.

Eeckhoudt, L., Fiori, A.M., Rosazza Gianin, E. (2016). Loss-averse preferences and portfolio choices: An extension. *European Journal of Operational Research*, 249(1), 224-230.

Fiori, A.M., Beltrami, D. (2014). Right and left kurtosis measures: large sample estimation and an application to financial returns. *Stat*, 3(1), 95-108.

Fiori, A.M., Rosazza Gianin, E., Spasova, A. (2012). Risk measures and Pareto tails, In: Perna, C., Sibillo M. (Eds.), *Mathematical and Statistical Methods for Actuarial Sciences and Finance*, Springer, 183-192.

Fiori, A.M., Zenga, M. (2009). Karl Pearson and the origin of kurtosis, *International Statistical Review*, 77, 40-50 (invited paper).

Fiori, A.M. (2008). Measuring kurtosis by right and left inequality orders, *Communications in Statistics – Theory and Methods*, 37 (17), 2665-2680.

Fiori, A.M. (2007). Kurtosis measures: tradition, contradictions, alternatives, *Statistica & Applicazioni*, V (2), 185-203.

Fiori, A.M., Zenga, M. (2005). The meaning of kurtosis, the influence function and an early intuition by L. Faleschini, *Statistica*, LXV (2), 135-144.

Peer-reviewed proceedings and online articles:

Fiori, A.M, Foroni, I. (2019) Spatial localization of mobile phone users and tourism flows in Sardinian destinations network. In: *Data Science & Social Research 2019*, Book of Abstracts, 64, PKE. ISBN: 9788894312096.

Fiori, A.M., Motta, A. (2017). The size distribution of Italian firms: An empirical analysis. In: F. Greselin, F. Mola, M. Zenga (Eds.): CLADAG 2017 Book of Short Papers.

Fiori, A.M., Foroni, I., Zenga, M. (2013). Forecasting techniques for short-term demand of hotel bookings. In: Nicolussi, F., Mecatti, F. (Eds), *Book of Abstracts. Italian Conference on Survey Methodology ITACOSM 2013*, Libreria Universitaria Ed., 139-140.

Fiori, A. M., Beltrami, D. (2012). Asymptotic estimation of right and left kurtosis measures, with applications to finance, *Proceedings of the 49th Meeting of the Italian Statistical Association* (on CD-ROM).

Fiori, A.M. (2011). Extreme losses and reinsurance (in Italian). *SIS Magazine*, Italian Statistical Society, article n. 208.

Fiori, A.M. (2010). Two kurtosis measures in a simulation study, In: Lechevallier, Y., Saporta, G. (Eds.), *Proceedings in Computational Statistics*, Physica-Verlag, SpringerLink, 1007-1014.

Fiori, A. M., Zenga, M. (2006). The standard fourth moment coefficient of kurtosis and its influence function: an early intuition by L. Faleschini, *Proceedings of the Italian Statistical Society,* 593-596.

Working papers:

Eeckhoudt, L., Fiori, A.M., Rosazza Gianin E. (2014). Downside loss-averse behaviours and risk measurement (VaR, CVaR and lower partial risk measures). *Research paper awarded the Dauphine-Amundi research prize in Asset Management, 2013-14 edition.*

Conference presentations & posters

12th International Conference of the ERCIM WG Computational and Methodological Statistics (CMSTATISTICS 2019), University of London (UK), December 2019 (*invited speaker to organized session*).

26th Forecasting Financial Markets Conference (FFM2019), Ca' Foscari University of Venice (I), June 2019 (*regular talk*).

2nd International Conference on Data Science and Social Research (DSSR 2019), University of Milano-Bicocca and IULM (I), February 2019 (*regular talk*).

20th Workshop on Quantitative Finance (QFW2019), ETH Zürich (CH), January 2019 (*poster*).

11th Meeting of the CLAssification and Data Analysis Group of the Italian Statistical Society (CLADAG 2017), University of Milano-Bicocca (I), September 2017 (*regular talk*).

43rd Seminar of the European Group of Risk and Insurance Economists (EGRIE), Limassol (Cyprus), September 2016 (*regular talk*).

Annual Workshop of the Dauphine-Amundi Chair in Asset Management, Paris (FR), June 2014 (*invited talk*).

3rd Italian Conference on Survey Methodology (ITACOSM 2013), University of Milano-Bicocca (I), June 2013 (*poster*).

Conference on Quantitative Methods in Statistics, Biostatics and Actuarial Sciences, Université Catholique de Louvain (BE), May 2012 (*poster*).

International Conference MAF 2012 – Mathematical and Statistical Methods for Actuarial Sciences and Finance, Venice (I), April 2012 (*regular talk*).

7th Conference on Extreme Value Analysis, Probabilistic and Statistical Models and their Applications (EVA 2011), Lyon (FR), June 2011 (*regular talk*).

19th International Conference on Computational Statistics (COMPSTAT 2010), Paris (FR), August 2010 (*regular talk*).

International Conference MAF 2010 – Mathematical and Statistical Methods for Actuarial Sciences and Finance, Ravello (I), April 2010 (*regular talk*).

2nd International Workshop on Computational and Financial Econometrics (CFE 2008), Université de Neuchâtel (CH), June 2008 (*regular talk*).

International Conference MAF 2008 – Mathematical and Statistical Methods for Actuarial Sciences and Finance, Venezia (I), March 2008 (*regular talk*).

9th Meeting of New Researchers in Statistics and Probability, University of Washington, Seattle, WA (USA), August 2006 (*regular talk*).

43rd Scientific Meeting of the Italian Statistical Society, Torino (I), June 2006 (*regular talk*).