

Alessandro Mascaro

POSTDOCTORAL RESEARCHER

Departament d'Economia i Empresa, Universitat Pompeu Fabra

✉ alessandro.mascaro@upf.edu | 🏠 alesmascaro.github.io | 📄 [alesmascaro](https://alesmascaro.com) | 🐦 [alesmascaro](https://alesmascaro.com)

I am a postdoctoral researcher at the Departament d'Economia i Empresa of Universitat Pompeu Fabra. Before, I was a PhD student in Statistics at the University of Milano-Bicocca, advised by Federico Castelletti and Guido Consonni. My philosophical and research interests lie primarily in the area of causation and causal inference. In particular, I work on developing Bayesian methodologies for causal inference and causal structure learning from mixtures of observational and experimental data

Education

University of Milano-Bicocca

Milan, Italy

PHD IN STATISTICS

2019-2023

- Thesis: Bayesian approaches to causal inference and discovery from observational and interventional data
- Advisors: Federico Castelletti, Guido Consonni

Università Cattolica del Sacro Cuore

Milan, Italy

MSc IN ACTUARIAL SCIENCE

2016-2019

- Graduated with distinction
- Thesis: The uncertainty on the dependence structure between marginal distributions: theory and applications to the insurance domain
- Advisor: prof. Gian Paolo Clemente

Università Cattolica del Sacro Cuore

Milan, Italy

BSc IN ECONOMICS

2013-2016

- Graduated with distinction
- Thesis: Elite universities and mass universities: the role of signals in educational choices
- Advisor: prof. Luca Vittorio Angelo Colombo

Publications

F Castelletti, A Mascaro

arXiv preprint

BCDAG: AN R PACKAGE FOR BAYESIAN STRUCTURE AND CAUSAL LEARNING OF GAUSSIAN DAGS

2022

F Castelletti, A Mascaro

Statistical Methods & Applications

STRUCTURAL LEARNING AND ESTIMATION OF JOINT CAUSAL EFFECTS AMONG NETWORK-DEPENDENT VARIABLES

2021

A Mascaro, F Castelletti

arXiv preprint

BAYESIAN CAUSAL DISCOVERY FROM UNKNOWN GENERAL INTERVENTIONS

2023

Presentations

INVITED PRESENTATIONS

CMStatistics

Berlin

BAYESIAN CAUSAL DISCOVERY FROM UNKNOWN GENERAL INTERVENTIONS

2023

CONTRIBUTED PRESENTATIONS

ICSDS

Lisbon

BAYESIAN CAUSAL DISCOVERY FROM UNKNOWN GENERAL INTERVENTIONS

2023

ISBA World meeting

Online

A BAYESIAN APPROACH TO CAUSAL DISCOVERY FROM SOFT INTERVENTIONS

2021

POSTER PRESENTATIONS

Workshop on Approximation Methods in Bayesian Analysis

THE I-MAP PARAMETERIZATION FOR BAYESIAN CAUSAL EFFECT ESTIMATION IN GAUSSIAN DAG-MODELS

Marseille, France

2023

International Conference on Statistics and Data Science

BAYESIAN LEARNING OF CAUSAL STRUCTURES FROM UNKNOWN GENERAL INTERVENTIONS

Florence, Italy

2022

ISBA World Meeting

BAYESIAN LEARNING OF CAUSAL STRUCTURES FROM UNKNOWN GENERAL INTERVENTIONS

Montreal, Canada

2022

ISI World Statistics Congress, ISBA World Meeting

A BAYESIAN APPROACH TO CAUSAL DISCOVERY FROM SOFT INTERVENTIONS

Online

2021

Teaching activities

Bayesian modelling, MSc in Data Analytics for Business

TEACHING ASSISTANT

- 20h of lectures
- Theoretical exercises
- Statistical programming using R and JAGS

Università Cattolica del Sacro

Cuore, Milan

2021, 2022, 2023

Statistical modelling, MSc in Economics

TEACHING ASSISTANT

- 10h of lectures
- Theoretical exercises
- Statistical programming using R

Università Cattolica del Sacro

Cuore, Milan

2021, 2022, 2023

MSc in Data Analytics for Management

TUTOR

- 20h of assistance to graduate students
- Theoretical exercises on statistical inference

Università Cattolica del Sacro

Cuore, Milan

2021, 2022

Other skills

PROGRAMMING

- R (Advanced)
- JAGS (Good)
- C++, Python, SQL, Stan (Basic)

TOOLS

- Markdown (Advanced)
- git, LaTeX (Good)

LANGUAGES

- Italian (native)
- English (fluent)
- Spanish (Basic)

Other info

MEMBERSHIPS

- Institute of Mathematical Statistics (IMS)
- International Society for Bayesian Analysis (ISBA)
- j-ISBA

I hereby authorize the use of my personal data in accordance to the GDPR 679/16 - "European regulation on the protection of personal data"