Curriculum Vitæ of Bruno Bassan

Place and date of birth

Roma, Italy, November 9, 1956.

Citizenship

Italian.

Address

Dipartimento di Matematica
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Education

"Laurea" in Statistical and Demographical Sciences, Università "La Sapienza", Roma, 1981.
Master of Sciences in Mathematics, Northwestern University, Evanston, 1983

Positions

September 1981–March 1984: Teaching Assistant, Department of Mathematics, Northwestern University.
April 1984–October 1992: Assistant Professor ("Ricercatore"), Dipartimento di Statistica, Probabilità e Statistiche Applicate, Università "La Sapienza", Roma.
November 1992–October 1996: Associate Professor, Dipartimento di Matematica, Politecnico di Milano.
November 1996–today: Associate Professor, Dipartimento di Matematica, Università "La Sapienza", Roma.

Visiting Positions

Princeton University, University of North Carolina at Chapel Hill (USA); Technion, Tel Aviv University, Bar Ilan University, Hebrew University of Jerusalem (Israel).

Courses Taught

Geometry and Linear Algebra (School of Statistics - Roma)
Probability Theory (School of Statistics - Benevento)
Probability Theory (Graduate School of Mathematical Statistics - Pavia)
Probability and Statistics (School of Engineering - Milano)
Probability and Statistics (Graduate School of Economics - Roma)
Probability, Statistics and Stochastic Processes (School of Engineering - Milano)
Elementary Probability and Statistics (School of Engineering - Lecco)
Mathematical Statistics (School of Mathematics - Roma)
Probability Theory (School of Computer Science - Roma)

Talks and Seminars

IAC - Istituto per le applicazioni del calcolo - Roma; Università di Bologna, Firenze, Milano Statale, Milano Bicocca, Parma, Pavia, Perugia, Roma "La Sapienza", Salerno, Torino; Politecnico di Milano; Università "Vita e Salute" San Raffaele (Milano); Technion, Tel Aviv University, Bar Ilan University, Hebrew University of Jerusalem (Israel); Duke University and Stanford University (USA).

Talks at Conferences and Meetings

"Meeting on the convergence of stochastic processes" (Roma, 1984).
Scientific meetings of the Department of Statistics, Roma (1985 –1992).
Meeting of the National Group for Functional Analysis and Applications - GNAFA (Maiori, 1985).
Workshop on stochastic analysis (Silivri, Turkey, 1986).
Meetings of the research group "Modelli Probabilistici" (Perugia, Maiori, Salice Terme, Sabaudia).
Symposium on "Biomathematics and related Computational Problems" (Capri, 1987).
Conferences "Stochastic Processes and their Applications" (Roma, 1988; Naharyia, Israel, 1981).
Conference "Stochastic Orders and Decisions under Risk" (Hamburg, Germany, 1989)
"Fifth Symposium on Probability Theory and Mathematical Statistics" (Vilnius, Lithuania, 1989).
"Eleventh Prague conference on information theory, statistical decision functions and random processes", 1990.
XIV A.M.A.S.E.S. conference (Pescara, 1990).
XIV U.M.I. conference (Catania, 1991).
"First Russian-Italian symposium in probability and mathematical statistics" (L'Aquila, 1992).
3rd World Congress of the Bernoulli Society (Chapel Hill, Usa, 1994).
Conference "Stochastic Orders and Applications to the Social Sciences" (Venezia, 1994).

Workshop on the Representation of Uncertainty and Decision Making (Perugia, 1994).

IX Conference on Game Theory and Applications (Siena, 1995; invited talk).

Meeting on “Stable, non-Gaussian stochastic processes” (Venezia, 1995; invited talk).

International Workshop on Computational and Statistical Issues for Stochastic Processes (Cremona, 1996).

Meeting of the CNR - National research Council research group “Statistical Decisions” (Roma, 1997; discussant).

Meeting on “Stochastic models for the description of dependence and aging in survival analysis” (CISB - Roma, 1998; invited talk).

Conference ICRSA98 - International conference on reliability and survival analysis (De Kalb, Illinois, 1998; invited talk).

Meeting of the MURST research group “Stochastic processes and applications” (Padova, 1998).

ICORBT 98 - International conference on operational research for a better tomorrow (Delhi, India, 1998; invited talk).

Conference INFORMS 99 - Applied Probability (Ulm, Germania, 1999; invited talk).

XXIII A.M.A.S.E.S. conference (Cosenza, 1999)

International conference on stochastic processes and their applications (Cochin, India, 1999; invited talk).

Meeting of SIMAI - Italian Sociaety for Applied and Industrial Mathematics(Ischia, 2000).

Conference MMR2000 - “Mathematical methods of Reliability” (Bordeaux, France, 2000)

Conference “Foundations of statistical inference” (Shoresh, Israel, 2000)

Publications of Bruno Bassan

Papers published in journals.

1. Comparison of two approaches to integration on separated topological spaces, *Journal of Mathematical Analysis and Applications* **112** (1985), 391–395.
2. Special distribution results concerning shot noise fields in $\mathbb{R}^n$, *Publications de l'Institut de Statistique de l'Univérsité de Paris* **XXXIII** (1988), 3–18. (Together with Elisabetta Bona).
3. On the comparison of the distribution of the maximum of random fields represented by stochastic integrals, *Advances in Applied Probability* **21** (1989), 770–780. (Together with Enzo Orsingher).
4. Some results about stochastic flows with and without jumps, *Lietuvos Matematikos Rinkinys - Lithuanian Mathematical Journal* **30** (1990), 470–478.
5. Moments of stochastic processes governed by Poisson random measures, *Commentationes Mathematicae Universitatis Carolinae* **31** (1990), 337–343. (Together with Elisabetta Bona).
6. Convex orderings for stochastic processes, *Commentationes Mathematicae Universitatis Carolinae* **32** (1991), 115–118. (Together with Marco Scarsini).
7. Shot noise fields on the hypersphere, *Bollettino dell'Unione Matematica Italiana* **(7) 5-A** (1991), 57–69. (Together with Orietta Luzi).
8. On a $2n$-valued telegraph signal and the related integrated process, *Stochastics and Stochastics Reports*, **38** (1992), 159–173. (Together with Enzo Orsingher).
9. On the comparison of pure jump processes, *Rairo - Operations Research*, **26** (1992), 41–55. (Together with Marco Scarsini).
10. Stochastic comparisons of Itô processes, *Stochastic Processes and Their Applications*, **45** (1993), 1–11. (Together with Erhan Çinlar and Marco Scarsini).
11. Positive dependence orderings and stopping times, *Annals of the Institute of Statistical Mathematics*, **46** (1994), 333–342. (Together with Marco Scarsini).
12. Finite exchangeability and linear regression, *Statistics and Probability Letters*, **23** (1995), 105–110. (Together with Marco Scarsini).
13. On the value of information in multi-agent decision theory, *Journal of Mathematical Economics*, **24** (1995), 557–576. (Together with Marco Scarsini).

14. Parameter estimation in systems of differential equations based on three-way data arrays and random time changes, *Applied Stochastic Models and Data Analysis*, **12** (1996), 63–73. (Together with Silvia Terzi).

15. Information in continuous time decision models with many agents, *Probability in the Engineering and Informational Sciences*, **10** (1996), 543–555. (Together with Monica Brezzi and Marco Scarsini).

16. The social value of withholding information, *Rivista Internazionale di Scienze Economiche e Commerciali*, **43** (1996), 267–277. (Together with Marco Scarsini).

17. Parameter estimation in differential equations, using random time transformations, *Journal of the Italian Statistical Society* **6**, No. 2 (1997), 177-199. (Together with Ruth Marcus, Isaac Meilijson and Hovav Talpaz).

18. Sequential decisions with several agents, *Economic Theory*, **12** (1998), 371–391. (Together with Marco Scarsini).

19. Finite row-column exchangeable arrays. *Commentationes Mathematicae Universitatis Carolinae*, **39** (1998), 137–145. (Together with Marco Scarsini).

20. An optimal stopping problem arising from a decision model with many agents. *Probability in the Engineering and Informational Sciences*, **12** (1998), 393–408. (Together with Claudia Ceci).

21. A factorial covariance structure model for space-time multivariate stochastic processes. *Metron*,**LVI** (1998), 155-170. (Together with Silvia Terzi).

22. Variability orders and mean differences. *Statistics and Probability Letters* **45** (1999), 121–130. (Together with Michel Denuit and Marco Scarsini).

23. Stochastic comparison for residual lifetimes and Bayesian notions of multivariate aging. *Advances in Applied Probability* **31** (1999), 1078–1094. (Together with Fabio Spizzichino).

24. An improved version of a theorem concerning finite row-column exchangeable arrays. *Commentationes Mathematicae Universitatis Carolinae* **41**, 1 (2000) 197-198. (Together with Daniela Capello and Marco Scarsini)

25. Optimal stopping problems with discontinuous reward: Regularity of the value function and viscosity solutions. To appear on *Stochastics and Stochastics Reports* (2001). (Together with Claudia Ceci)

Papers published in conference proceedings.

26. Shot noise random fields, *in : Biomathematics and related computational problems*, L.M.Ricciardi editor, Kluwer Academic Publishers, Dodrecht (1988). (Together with Elisabetta Bona).

27. Stima di parametri in alcuni sistemi di equazioni differenziali con applicazione ai problemi di infestazione, in *Atti del convegno "Sviluppi metodologici nei diversi approcci all'inferenza statistica"*, Cagliari (1991). (Together with Isaac Meilijson).

28. The role of information in the interaction of two statisticians: Some game theoretic considerations. To appear on *Proceedings of ICORBT 98 - International Conference on Operational Research for a Better Tomorrow (Delhi, India, 1998)*. (Together with Marco Scarsini and Shmuel Zamir).

29. On a multivariate notion of New Better than Used, in *Mathematical Methods of Reliability*, Bordeaux (2000). (Together with Fabio Spizzichino).

Papers submitted for publication.

30. I don't want to know: Can it be rational? *Center for Rationality and Interactive Decision Theory, The Hebrew University of Jerusalem, Discussion paper # 158* (1997). (Together with Marco Scarsini and Shmuel Zamir).

31. Uniqueness of Pareto optima, coordination games and positive value of information, mimeo (1999). (Together with Marco Scarsini and Shmuel Zamir).

32. A class of games with positive role of information. *Thema - Université de Cergy-Pontoise* (1999). (Together with Olivier Gossner, Marco Scarsini and Shmuel Zamir).

33. Dependence and multivariate aging: the role of level sets of the survival function, mimeo (2001). (Together with Fabio Spizzichino)