

Federico Nutarelli

ACADEMIC APPOINTMENTS

Research Assistant, IMT School for Advanced Studies Currently
Under the supervision of Prof. Dr. M. Riccaboni

EDUCATION

PhD in Economics, Networks and Business Analytics 2017-2022
IMT School for Advanced Studies

Master of Science in Economics 2017
Sant'Anna School for Advanced Studies
110/110 Summa cum Laude

Bachelor Degree in Economics and Business 2015
University of Pisa
110/110 Summa cum Laude

ADDITIONAL EDUCATION

Summer School 2019
SIDE (Italian Econometrics Association), Bertinoro
"Machine Learning Algorithms for Econometricians"

Summer School 2018
TU Wien
"Machine Learning Methods and Data Analytics in Risk and Insurance" (VISS2018).

EMPLOYMENT

Data Analysis 2020-Currently
Roche
Supervision : Under Prof. Dr. Riccaboni M. and Giuliani G.
About : Analysis of innovation in the biotechnological context and in the enhancement of advanced therapies.

Data Science 2019
LVMH, Milan

Supervision : Under Dr. Romboli F.

About : Efficient storage of the company data and click through rate analysis.

Networks

2016

ISTAT (Italian National Institute of Statistics)

Supervision : Under Dr. Reale A. and Prof. Dr. Drago C.

About : Analysis of complex systems and Network theory.

AWARDS AND SCHOLARSHIPS

Scholarship Roche Holding AG

2020-2021

Role: research assistant

Indam GNAMPA 2020 Project Funding

2020

Role: co-investigator

Full Doctoral Scholarship, IMT School for Advanced Studies

2017

Awarded with the highest score out of 3100 candidates (ex aequo)

ISTAT

2016

Selected among the top 15 students

University of Pisa -Sant'Anna School for Advanced Studies

2015

Selected as a student in MsC Economics

BCC Scholarship

2012

Scholarship for deserving students in high-school

RESEARCH INTERESTS

Data Science for Pharmaceutical Industry, Data Science for Economics, Machine Learning, Causal Inference, Industrial Economics, Optimization, Mathematical Economics

PUBLICATIONS (PEER REVIEWED)

* Indicates the publications where I contributed as first author or the co-first author.

Journal Publications

2021 * *Optimal data collection design in machine learning: the case of the fixed effects generalized least squares panel data model.* (with G. Gnecco and Selvi D.), **Machine Learning**, 2021, DOI: 10.1007/s10994-021-05976-x

2020 * *Optimal trade-off between sample size, precision of supervision, and selection probabilities for the unbalanced fixed effects panel data model.* (with G. Gnecco and Selvi D.), **Soft Computing**, 2020, 24, 15937–15949

2019 * *On the trade-off between number of examples and precision of supervision in machine learning problems* (with G. Gnecco), **Optimization Letters**, DOI: 10.1007/s11590-019-01486-x

Conference Proceedings

2020 * "*Optimal trade-off between sample size and precision of supervision for the fixed effects panel data model*" (with Gnecco G.) **Proceedings of the 5th Int. Conf. on machine Learning, Optimization & Data science (LOD 2019)**, Lecture Notes in Computer Science

2019 * "*On the trade-off between number of examples and precision of supervision in regression problems*" (with Gnecco G.) **Proceedings of the 4th Int. Conf. of the International Neural Network Society on Big Data and Deep Learning (INNS BDDL 2019)**, , vol. 1, pp. 1-6, Springer International Publishing, 2019. ISBN: 978-3-030- 16840-7.

2019 * "*Network Analysis of the Mediterranean Food Footprint flows*" (with Facchini A., Galli A., Caldarelli G.) **CCS2019: Conference on Complex Systems 2019**, number 286

Book Chapters

2020 * "*Lecture Notes in Computer Science*", LOD (2019)

WORKING/SUBMITTED PAPERS

1. * "*Matrix Completion of World Trade*" (with Gnecco G. and Riccaboni M.) - under review
2. * "*Testing the quality of the delineatio of Local Labour Market Areas*" (with Reale A. and Drago C.)
3. * "*Commuting Flows in Tuscany: a general analysis*" (with Reale A). - internal publication at ISTAT
4. * "*Product recalls, market size and innovation in the pharmaceutical industry*" (with Morescalchi A. and Riccaboni M.)
5. * "*Assessing the Impact of COVID-19 on Trade: a Machine Learning Counterfactual Analysis*" (with Dueñas M., Riccaboni M., Ortiz V., Serti F.)
6. * "*On automatic dispersion curve identification*" (with Gnecco G. and Bacigalupo A.)
7. * "*Optimal pricing strategy of advanced therapies*" (with Riccaboni M., Giuliani G., Ferrario M.)
8. * "*A unified principal agent theory on price-volume agreement*" (with Gnecco G. and Biancalani F.)

ONGOING RESEARCH PROJECTS

9. * "*Overcoming the shortcomings of DiD through Machine Learning*" (with Gnecco G. and Incerti F.)

Single-authored projects

10. * "*Ramsey pricing and price of molecules: estimating own and cross elasticities of active principles*"

TEACHING EXPERIENCE

Tutoring at Sant'Anna School for Advanced Studies March 2022-Currently
Graduate course: Advanced Econometrics

Lecturer at IMT School for Advanced Studies 2020-2021
Graduate course: Applied Data Science

CONFERENCES AND INVITED SEMINARS

2022 **ASSA 2022**, American Economic Association.

2021 **YETI 2021**, YETI, Young Economists of Tuscan Institutions Conference, Pisa

2021 **AMASES 2021**, "Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences" Parallel Session.

2021 **ODS 2021** "International Conference on Optimization and Decision Science (ODS2021)" Parallel Session

2020 **ISOR Kolloquium**, Department of Statistics and Operations Research of the University of Wien, Organizer: Immanuel Bomze.

2019-2020 **IMT Reading group**, Presented several machine learning papers as a speaker at the "Reading Group in Machine Learning and Networks".

2019 **LOD 2019**, speaker as The Fifth International Conference on Machine Learning, Optimization, and Data Science (LOD2019)

2019 **ODS 2019**, in Program of the International Conference on Optimization and Decision Science (ODS 2019), p. 16, Genoa, Italy, September 4 th -7 th, 2019.

2019 **AMASES 2019**, in Program of the 43rd Annual Meeting of the Italian Association for Mathematics Applied to Social and Economic Sciences (AMASES 2019), p. 4, Perugia, Italy, September 9 th -11 th, 2019.

PROFESSIONAL SERVICE

Reviewer for: Dynamic Games and Applications (DGAA), NEUROCOMPUTING

AFFILIATIONS

Association for Mathematics Applied to Social and Economic Sciences, AMASES, ,
The National Institute for Advanced Mathematics of Italy (INdAM), GNAMPA group
(National Group for Mathematical Analysis, Probability and their Applications).

LANGUAGES

<i>Italian</i>	Mother tongue
<i>English</i>	Full Professional Proficiency
<i>German</i>	Advanced

COMPUTER SKILLS

Programming Languages	PYTHON
Statistical Software:	R, STATA, MATLAB
Mark up languages	L ^A T _E X, Beamer
Other Software	GIT/GITHUB