

Niccolo Anceschi Ph.D.

Postdoctoral Associate in Statistics - Duke University

WORK EXPERIENCE

10/2022 – Present: **Postdoc in Statistics, Duke University (NC)**

- Development of Statistical and Machine Learning Methods for Inferring Latent Structure in High-Dimensional, Complex, and Structured Data
- Collaborative Research with **Merck Sharp & Dohme** and Academic Applied Scientists (Environmental Health, Neuroscience, Ecology)
- Mentors: Amy Herring & David Dunson

06/2017 – 07/2018: **Pricing Analyst, brumbrum S.p.A. (Italy)**

- Development of Efficient and Robust Algorithms for Competitive Data-driven Asset Pricing, Based on Highly Noisy Data (e-commerce)

EDUCATION

09/2018 – 01/2023: **Ph.D. in Statistics, Bocconi University (Italy)**

- Methodological & Computational Innovations in High-dimensional Inference for Binary and Mixed-type Data (Frequentist & Bayesian)
- Optimization, Variational Inference, Markov Chain Monte Carlo

10/2014 – 04/2017: **M.Sc. in Physics, University of Milan (Italy)**

- Advanced Simulation Methods, Molecular Dynamics, Genetic Algorithms
- Modeling Biodiversity in Ecological Communities (Agent-based Models)

08/2014 – 09/2014: **Visiting Student, CU Boulder (CO)**

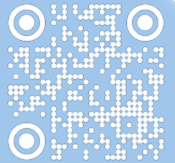
10/2010 – 04/2014: **B.Sc. in Physics, University of Milan (Italy)**

PUBLICATIONS & PREPRINTS

- Anceschi, Castiglione, Rigon, Zanella & Durante (2026) *Optimal and computationally tractable lower bounds for logistic log-likelihoods*, Accepted on [Biometrika](#) ([arXiv](#))
- Anceschi, Ferrari, Mallick & Dunson (2026) *Bayesian joint additive factor models for multiview learning*, [Biometrics](#)
- Poworoznek, Anceschi, Ferrari & Dunson (2025) *Efficiently resolving rotational ambiguity in Bayesian matrix sampling with matching*, [Bayesian Analysis](#)
- Anceschi, Fasano, Durante & Zanella (2023) *Bayesian conjugacy in probit, tobit, multinomial probit and extensions: a review and new results*, [Journal of the American Statistical Association](#)
- Presman, Anceschi, Huayta, Meyer & Herring (2026+) *Order-restricted Bayesian ordinal regression for the modeling of neuron degeneration in *Caenorhabditis elegans**, [arXiv](#)
- Anceschi, Huayta, Meyer, Dunson & Herring (2026+) *Testing additivity in lead and benzo[a]pyrene-induced neurodegeneration within *Caenorhabditis elegans* toxicological assays*, [arXiv](#)

CONTACT

- Durham, NC, 27708
- +1-919-2368117
- niccolo.anceschi@gmail.com
- linkedin.com/in/nicoanceschi
- Google Scholar 'Niccolo Anceschi'



SKILLS

Technical Skills:

- Interpretable Statistical Inference
- Uncertainty Quantification
- Bayesian Methods & Computations
- Analysis of Complex Studies
- Scientific Computing & Simulation
- Latent Variable Modeling
- Multi-source Data Fusion
- Interdisciplinary Problem Solving

Tools and Software:

- R, C/C++, Python, Stan
- Mathematica, MATLAB
- GitHub, RMarkdown

Public Software:

- R packages [jafar](#), [BayesRank](#), [logitPQbound](#)
- GitHub repos [EPglm](#), [TobitSUN](#), [BaP-Pb-additivity](#)

OTHER

Communication & Leadership:

- 10+ Conference Talks [7 Invited] (JSM, ISBA, ENAR, CMStats, ISEC)
- Reviewer for Scientific Journals: AoAS, JMLR, JCGS, CSDA, Biometrics, BA, EJS, SPP
- Course Instructor for B.Sc. Math Stats class STA211 @ Duke (2024)
- TA for 3 B.Sc. classes in Computer Science @ Bocconi (2019-2022)

Awards:

- First Runner up BioPharm Junior Researcher Paper 2024
- Biometrics 2024 Excellent Referee