



Andrea Martinelli

 UNIVERSITY OF INSUBRIA



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Contact data

Assistant Professor

Department of Physics and Mathematics

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Biography

Andrea Martinelli is Assistant Professor of Statistics at the Department of Physics and Mathematics of University of Insubria in Como and has just finished his Ph.D. in Mathematics and Statistics at University of Pavia with a thesis on “Large Deviations and Importance Sampling for Markov Additive Processes” with the supervision of Prof. Paolo Baldi.

From February-October 2005 he has a postdoctoral fellowship at the Department of Statistics and Mathematics applied to Human Sciences “Diego de Castro” of the University of Torino under the supervision of Prof. Elisa Luciano.

In 2001 he received the Degree in Statistics at the University of Milano-Bicocca.

Ph.D. in Mathematics and Statistics, University of Pavia.

Advisor: Prof. Paolo Baldi (University of Torvergata, Rome)

Thesis Title: Large Deviations and Importance Sampling for Markov Additive Processes.

Degree in Statistics, University of Milano-Bicocca, Milano, Italy, 2001

Advisor: Stefano Meda

Thesis Title: “Problemi al contorno per operatori ellittici e processi stocastici”

Research interests

Probability: stochastic processes (Markov Additive processes), large deviations principles, simulation of rare events.

Statistics: non-parametric Bayesian inference and application of large deviations principles to posterior distributions.

Teaching experience and appointments

A.Y. 2002-2005: Teaching Assistant for the course of Probability and Statistics at University of Pavia

A.Y. 2005-2006: Lecturer for the Course of Statistics at the Department of Physics and Mathematics of the University of Insubria

Representative publications

“Simulating ruin probabilities for Markov-Additive processes by importance sampling methods”, 2004 – IMATI MI/16

