

## CURRICULUM VITAE ET STUDIORUM

### CECILIA PROSDOCIMI

(Last update: 11th October 2010)

#### PERSONAL INFORMATION

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*Name:* Cecilia Prosdocimi

Born in Camposampiero (PD) on March 29th, 1981

*Nationality:* Italian

*Languages:* Italian mother tongue, English fluent

*Address:* DIMAD, Università di Firenze,  
via Lombroso, 6/17  
50134 Firenze, Italy

*Email:* cecilia.prosdocimi@gmail.com

*Mobile phone:* 0039 349 4311682

#### PRESENT POSITION

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- November 2009 - present **Research Associate** on "Metodi ed Algoritmi per la Finanza Computazionale" at the Department of Mathematics for Decisions, University of Florence, Italy  
Research Director: Doc. Giacomo Scandolo

#### EDUCATION

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- October 11th 2010 **Ph.D. Degree** at Doctoral School in Computational Mathematics, University of Padua, Italy  
Thesis: "Partial Exchangeability and Change Detection for Hidden Markov Models"  
Supervisors: Prof. Wolfgang Runggaldier  
Doc. Lorenzo Finesso  
Prof. László Gerencsér
- September 26th 2006 **Laurea Degree** in Applied Mathematics, Faculty of Science, University of Padua, Italy  
Thesis: "Filtraggio in Modelli Affini per il Rischio di Credito"  
Supervisor: Professor W. Runggaldier
- July 2th 2004 **Diploma Degree** in Violin, Conservatorio di Musica "C.Pollini" of Padua  
Supervisor: Prof. Sonig Tchakerian

## SCIENTIFIC ACTIVITY ABROAD

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- April 2008 - July 2008 and November 2008 **Visiting student** under the supervision of Prof. László Gerencsér at MTA SZTAKI, Hungarian Academy of Science, Budapest, Hungary
- 1-5 June 2009 **Invited visitor** at the Department of Quantitative Methods, University of Navarra, Spain  
Collaboration with Doc. Fabrizio Leisen

## TEACHING

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- October - December 2007 **Teaching Assistant** for the course "Statistica" of the Undergraduate Program on Biotechnology, Faculty of Science, University of Padua, Italy,  
Instructor: Professor Tiziano Vargiolu

## PUBLICATIONS

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- L.Gerencsér, C.Prosdocimi *Input-Output Properties of the Hinkley Detector* (submitted)
- F.Leisen, C.Prosdocimi *A note on Variance Bounding for continuous time Markov chains* (accepted for publication on Statistics and Probability Letters)
- L.Gerencsér, C.Prosdocimi *Change Detection for Hidden Markov Models*, Proceedings of the 19th International Symposium on the Mathematical Theory of Networks and Systems, Budapest, 5-9 July 2010, pp.1761-1764
- L.Finesso, C.Prosdocimi *Stochastic realization of binary exchangeable processes*, Proceedings of the 19th International Symposium on the Mathematical Theory of Networks and Systems, Budapest, 5-9 July 2010, pp.1859-1864
- L.Finesso, C.Prosdocimi *Partially Exchangeable Hidden Markov Models*, Proceedings of European Control Conference 2009, Budapest, 23-26 August 2009, pp.3910-3914
- R.Frey, C.Prosdocimi, W.J.Runggaldier *Affine credit risk models under incomplete information*, Stochastic Processes and Applications to Mathematical Finance - Proceedings of the 6th Ritsumeikan International Symposium. (J. Akahori, S. Ogawa, S. Watanabe, eds.). World Scientific, 2007, pp. 97-113

## EDITORIAL ACTIVITY

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Referee for the *Electronic Journal of Statistics*

## TALKS

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- March 24th 2010, Department of Pure and Applied Mathematics, University of Padua, Italy *Finite and Countable Mixtures*
- February 2nd 2010, Department of Mathematics for Decisions, University of Florence, Italy *Finite and Countable Mixtures*
- July 2nd 2009, Department of Quantitative Methods, University of Navarra, Spain *On the frequency of false alarm of CUSUM change detection algorithms for dependent data*
- February 10th 2009, Department of Pure and Applied Mathematics, University of Padua, Italy *On the frequency of false alarm of CUSUM change detection algorithms for dependent data*

## PRESENTATIONS AT CONFERENCES AND SCHOOLS

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- 30th September 2010, Venice, Credit Risk Evaluation Designed for Institutional Targeting in Finance, *A dynamic mean-field contagion model with default*(poster)
- 5-9 July 2010, Budapest, International Symposium on Mathematical Theory of Networks and Systems, *Change Detection for Hidden Markov Models*(talk)
- 27-31 July 2009, Berlin, Conference on Stochastic Processes and Applications *On the frequency of false alarm of CUSUM change detection algorithms for dependent data*(talk)
- 6-8 July 2009, Bologna, Summer School in Probability *On the frequency of false alarm of CUSUM change detection algorithms for dependent data*(talk)
- 21-26 June 2009, Moncalieri (TO), Bayesian Nonparametric Workshop *Countable Mixtures of Markov Chains*(poster)
- 3-5 July 2008, Turin, PRIN Convention, Stochastic Methods in Finance *Partially Exchangeable Hidden Markov Models*(talk)
- 26-27 June 2008, Padua, Dynstoch Workshop *Partially Exchangeable Hidden Markov Models*(talk)