

# Sonia Petrone

BUSINESS DATA ANALYTICS

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## ARTICLES IN SCHOLARLY JOURNALS

RIGON T., PETRONE S., SCARPA B.

**Enriched Pitman-Yor processes**

Scandinavian Journal of Statistics, 2025

FORTINI S., PETRONE S.

**Exchangeability, Prediction and Predictive Modeling in Bayesian Statistics**

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SARIEV H., FORTINI S., PETRONE S.

**Infinite-color randomly reinforced urns with dominant colors**

Bernoulli, 2023, vol.29, no. 1, pp.132–152

FORTINI S., PETRONE S.

**Prediction-based uncertainty quantification for exchangeable sequences**

Philosophical Transactions of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2023, vol.381, no. 2247, pp.20220142

FORTINI S., PETRONE S., SARIEV H.

**Predictive Constructions Based on Measure-Valued Pólya Urn Processes**

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FASANO A., REBAUDO G., DURANTE D., PETRONE S.

**A closed-form filter for binary time series**

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FORTINI S., PETRONE S.

**Quasi-Bayes properties of a procedure for sequential learning in mixture models**

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Biometrika, 2014, vol. 101, no. 2, pp. 285–302

WADE S. K., DUNSON D. B., PETRONE S., TRIPPA L.

**Improving prediction from Dirichlet process mixtures via enrichment**

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**Hierarchical reinforced urn processes**

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**Predictive construction of priors in Bayesian nonparametrics**

Revista Brasileira De Probabilidade e Estatística, 2012, vol. 26, no. 4, pp. 423–449

TRIPPA L., BULLA P., PETRONE S.

**Extended Bernstein prior via reinforced urn processes**

Annals of the Institute of Statistical Mathematics, 2011, vol. 63, no. 3, pp. 481–496

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**An enriched conjugate prior for Bayesian nonparametric inference**

Bayesian Analysis, 2011, vol. 6, no. 3, pp. 359–386

PETRIS G., PETRONE S.

**State Space Models in R**

Journal of Statistical Software, 2011, vol. 41, no. 4, pp. 1–25

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**Feller operators and mixture priors in Bayesian nonparametrics**

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**Hybrid Dirichlet mixture models for functional data**

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**A note on convergence rates of Gibbs sampling for nonparametric mixtures**

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**A note on the Dirichlet process prior in Bayesian nonparametric inference with partial exchangeability**

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## RESEARCH MONOGRAPHS

CAMPAGNOLI P., PETRONE S., PETRIS G.

**Dynamic Linear Models with R**

Springer, , 2009

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## EDITED BOOKS

GRIGOLETTO M., LISI F., PETRONE S. (EDS.)

**Complex Models and Computational Methods in Statistics**

Springer, , 2013

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## CONTRIBUTION TO CHAPTERS, BOOKS OR RESEARCH MONOGRAPHS

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C. Dagum, A. Lemmi (Eds), JAI Press, pp.289–300, 1995

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## COMMENTS, DISCUSSIONS, REPLIES IN JOURNAL

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**Walker, S.G., Damien, P., Laud, P.W., Smith, A.F.M.**

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## ENTRY (IN DICTIONARY OR ENCYCLOPEDIA)

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N. Balakrishnan, Theodore Colton, Brian Everitt, Walter Piegorsch, Fabrizio Ruggeri, Jozef L. Teugels  
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## PROCEEDINGS/PRESENTATIONS

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**Bayesian modeling with nested random partitions**

*S.Co.2009 - Complex Data Modeling and Computationally Intensive Statistical Methods for Estimation and Prediction - 14-16 September, 2009, Milano, Italy*

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**Bayesian inference for dynamic linear models with random variances**

*The Sixth Scientific Meeting of the CLAssification and Data Analysis Group (CLADAG) of the Italian Statistical Society - 12-14 September, 2007, Macerata, Italy*

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**On the role of mixtures in Bayesian nonparametrics**

*XLII Riunione Scientifica della Società Italiana di Statistica - 9-11 June 2004, Bari, Italy*

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*XXXIX Riunione Scientifica della Società Italiana - 14-17 Aprile, 1998, Sorrento, Italy*

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*Proceedings of the Workshop on Model Selection - 13-15 June 1997, Cagliari, Italy*

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*XXXVIII Riunione Scientifica della Società Italiana - 9-13 Aprile, 1996, Rimini, Italy*

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*XXXVII Riunione scientifica della Società Italiana di Statistica - 6-8 Aprile, 1994, San Remo, Italy*

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