

Sonia Petrone

BUSINESS DATA ANALYTICS

ARTICOLI SU RIVISTA SCIENTIFICA

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

Statistical Science, 2025, vol.40, no. 1, pp.40–67

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

Mathematics, 2021, vol.9, no. 22, pp.2845–2846

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

A closed-form filter for binary time series

Statistics and Computing, 2021, vol.31, no. 4, pp.47

FORTINI S., PETRONE S.

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

Journal of the Royal Statistical Society. Series B - Statistical Methodology, 2020, vol.82, no. 4, pp.1087–1114

FORTINI S., PETRONE S., SPORYSHEVA P.

On a notion of partially conditionally identically distributed sequences

Stochastic Processes and their Applications, 2018, vol.128, no. 3, pp.819–846

FORTINI S., PETRONE S.

Predictive characterization of mixtures of Markov chains

Bernoulli, 2017, vol.23, no. 3, pp.1538–1565

WADE S., WALKER S. G., PETRONE S.

A Predictive Study of Dirichlet Process Mixture Models for Curve Fitting

Scandinavian Journal of Statistics, 2014, vol.41, no. 3, pp.580–605

PETRONE S., RIZZELLI S., ROUSSEAU J., SCRICCIOLO C.

Empirical Bayes methods in classical and Bayesian inference

Metron, 2014, vol.72, no. 2, pp.201-215

PETRONE S., ROUSSEAU J., SCRICCIOLO C.

Bayes and empirical Bayes: do they merge?

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

Journal of Machine Learning Research, 2014, vol.15, pp.1041-1071

FORTINI S., PETRONE S.

Hierarchical reinforced urn processes

Statistics & Probability Letters, 2012, vol.82, no. 8, pp.1521-1529

FORTINI S., PETRONE S.

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

WADE S., MONGELLUZZO S., PETRONE S.

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

PETRONE S., VERONESE P.

Feller operators and mixture priors in Bayesian nonparametrics

Statistica Sinica, 2010, vol.20, pp.379-404

PETRONE S., GUINDANI M., GELFAND A. E.

Hybrid Dirichlet mixture models for functional data

Journal of the Royal Statistical Society. Series B - Statistical Methodology, 2009, vol.71, no. 4, pp.755-782

PETRONE S., VERONESE P.

Non parametric mixture priors based on an exponential random scheme

Statistical Methods and Applications, 2002, vol.11, no. 1, pp.1-20

PETRONE S., WASSERMAN L.

Consistency of Bernstein polynomial posteriors

The Journal of The Royal Statistical Society, Series B (Statistical Methodology), 2002, vol.64, no. 1, pp.79-100

CAMPAGNOLI P., MULIERE P., PETRONE S.

Generalized dynamic linear models for financial time series

Applied Stochastic Models in Business and Industry, 2001, vol.17, no. 1, pp.27-39

PETRONE S.

Random Bernstein Polynomials

Scandinavian Journal of Statistics, 1999, vol.26, no. 3, pp.373-393

PETRONE S.

Bayesian density estimation using bernstein polynomials

Canadian Journal of Statistics - Revue Canadienne de Statistique, 1999, vol.27, no. 1, pp.105-126

PETRONE S., ROBERTS G. O., ROSENTHAL J. S.

A note on convergence rates of Gibbs sampling for nonparametric mixtures

Far East Journal of Theoretical Statistics, 1999, vol.3, no. 2, pp.213-225

PETRONE S., RAFTERY A. E.

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

Statistics and Probability Letters, 1997, vol.36, no. 1, pp.69-83

MONOGRAFIE O TRATTATI SCIENTIFICI

CAMPAGNOLI P., PETRONE S., PETRIS G.

Dynamic Linear Models with R

Springer, , 2009

CURATELE DI OPERE COLLETTANEE

GRIGOLETTO M., LISI F., PETRONE S. (A CURA DI)

Complex Models and Computational Methods in Statistics

Springer, , 2013

CONTRIBUTI IN VOLUME, CAPITOLI O SAGGI SCIENTIFICI

GELFAND A. E., GUINDANI M., PETRONE S.

Bayesian nonparametric modelling for spatial data using Dirichlet processes in *Bayesian Statistics 8*

J.M. Bernardo, M.J. Bayarri, J.O. Berger, A.P. Dawid, D. Heckerman, A.F.M. Smith, M. West (a cura di), Oxford University Press, pp.175-200, 2007

PETRONE S.

Discussion on "Approximating interval hypothesis: p-values and Bayes factors", by J. Rousseau in *Bayesian Statistics 8*

J.M. Bernardo, M.J. Bayarri, J.O. Berger, A.P. Dawid, D. Heckerman, A.F.M. Smith, M. West (a cura di), Oxford University Press, pp.444-451, 2007

HJORT N. L., PETRONE S.

Nonparametric quantile inference with Dirichlet processes in *Advances In Statistical Modeling And Inference: Essays In Honor Of Kjell A Doksum*

Nair Vijay (a cura di), World Scientific Publishers, pp.463-492, 2007

PETRONE S.

A predictive point of view on Bayesian nonparametrics in *Highly Structured Stochastic Systems*

Peter J Green , Nils Lid Hjort , Sylvia Richardson (a cura di), Oxford University Press, pp.282-287, 2003

PETRONE S.

Discussion on "Robustifying Bayesian procedures", by Walker, S.G. and Gutierrez-Pena, E. in *Bayesian Statistics 6*

José M. Bernardo, James O. Berger, A. P. Dawid, Adrian F. M. Smith (a cura di), Oxford University Press, pp.703-705, 1999

MIRA A., PETRONE S.

Bayesian hierarchical nonparametric inference for change-point problems in *Bayesian Statistics 5*

J.M. Bernardo, J.O. Berger, A.P. Dawid, A.F.M. Smith (a cura di), Oxford University Press, pp.693-703, 1996

MULIERE P., PETRONE S.

A sample monotone dependence function based on the generalized Lorenz curve of concomitants of order statistics in *Research on Economic Inequality, Vol 6, Income Distribution, Social Welfare, Inequality and Poverty* C. Dagum, A. Lemmi (a cura di), JAI Press, pp.289-300, 1995

COMMENTS, DISCUSSIONS, REPLIES SU RIVISTA

PETRONE S.

Discussion on "Bayesian nonparametric inference for random distributions and related functions", by Walker, S.G., Damien, P., Laud, P.W., Smith, A.F.M.

1999, *Journal of the Royal Statistical Society. Series B - Statistical Methodology*

PROCEEDINGS/PRESENTATIONS

PETRONE S., TRIPPA L.

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, Italia

PETRIS G., PETRONE S.

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, Italia

PETRONE S.

On the role of mixtures in Bayesian nonparametrics

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

PETRONE S.

Analisi bayesiana di modelli "annidati" (Bayesian analysis of nested models)

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

PETRONE S.

Discussion on "Choosing among models when none of them are true", by Key, J.T., Pericchi, L.R. and Smith, A.F.M.

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

PETRONE S.

Polinomi di Bernstein e processo di Dirichlet

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

BERTI P., PETRONE S., RIGO P.

Su alcune classi complete di funzioni di decisione

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

VOCI (IN DIZIONARIO O ENCICLOPEDIA)

FORTINI S., PETRONE S.

Predictive Distribution (de Finetti's View) in *Wiley StatsRef: Statistics Reference Online*

N. Balakrishnan, Theodore Colton, Brian Everitt, Walter Piegorsch, Fabrizio Ruggeri, Jozef L. Teugels (a cura di), Wiley, pp.1-9, 2016
