

# Alberto Caron

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## EDUCATION

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- University College London** Sept 2019 - June 2023  
Ph.D. in Statistics & Machine Learning  
Dissertation: *Bayesian Learning in the Counterfactual World*
- Bocconi University, Milan** Sept 2015 - Dec 2017  
M.Sc. in Statistics & Econometrics  
Dissertation: *Mixed-Data Sampling Bayesian Vector Autoregression for Assessing Euro-Area Monetary Policy*  
Overall GPA: 28.43 / 30
- Bocconi University, Milan** Sept 2012 - Sept 2015  
B.Sc. in Economics  
Exchange Program at University of Gothenburg  
Overall GPA: 27.16 / 30

## EXPERIENCE

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- The Alan Turing Institute** Apr 2023 - Present  
*Research Associate*  
London, UK
- Working on Causality and Bayesian uncertainty quantification in Reinforcement Learning, affiliated with the Defense & Security Team.
- University College London** Sept 2019 - Mar 2023  
*Teaching Assistant*  
London, UK
- Tutorial leader for the following Dept of Statistics modules: STAT0001 (Economics), STAT0006 (Linear Models), STAT0007 (Stochastic Processes).
- The World Bank Group** Sept 2022 - Jan 2023  
*Short-Term Researcher*  
Washington DC, US (remote)
- Short-term project on statistical modelling of elasticity of energy demand.
- The Alan Turing Institute** Jan 2022 - Jul 2022  
*Visiting PhD Student*  
London, UK
- Project on Spillover Effects Learning under Network Interference (ongoing), funded by the Enrichment Scheme Award.
- University College London** Sept 2018 - Sept 2019  
*Research Assistant*  
London, UK
- Data Science projects at the Bartlett School of Environment, Energy & Resources, commissioned by the government Dept of Business, Energy & Industrial Strategy.
- Bocconi University** Mar 2018 - Sept 2018  
*Research Assistant*  
Milan, Italy

- Web scraping and data analysis with Python for the Dept of Economics.

### **Bocconi IGIER Field Project**

*Research Assistant*

Oct 2016 - Mar 2017

*Milan, Italy*

- Data cleaning and analysis of high-frequency financial data.

## **PUBLICATIONS**

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- Liang, X., **Caron, A.**, Livingstone, S & Griffin, J., *Structure Learning with Adaptive Random Neighborhood Informed MCMC*, 2023, *Under Review at Conference*
- **Caron, A.**, Baio, G. & Manolopoulou, I., *Counterfactual Learning with Multioutput Deep Kernels*, 2022, *Transaction on Machine Learning Research, JMLR*
- **Caron, A.**, Baio, G. & Manolopoulou, I., *Interpretable Deep Counterfactual Learning for Moderation Effects*, 2022, *2<sup>nd</sup> Interpretable Machine Learning for Healthcare Workshop, ICML*
- **Caron, A.**, Baio, G. & Manolopoulou, I., *Shrinkage Bayesian Causal Forests for Heterogeneous Treatment Effects Estimation*, 2022, *Journal of Computational & Graphical Statistics*
- **Caron, A.**, Baio, G. & Manolopoulou, I., *Estimating Individual Treatment Effects using Non-Parametric Regression Models: a Review*, 2022, *Journal of the Royal Statistical Society, Series A*
- Zhu, H., Liu, X., **Caron, A.**, Manolopoulou, I., Flaxman, S. & Briol F. X., *Contributed Discussion of “Bayesian Regression Tree Models for Causal Inference: Regularization, Confounding, and Heterogeneous Effects”*, 2020, *“Bayesian Analysis”*, 15(3), discussion

## **WORK IN PROGRESS**

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- **Caron, A.**, *The Ties that (might) Bind: Learning Spillover Effects under Network Uncertainty*, *work in progress*

## **AWARDS & CERTIFICATES**

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Mar 2022	Junior Travel Award, ISBA 2022 World Meeting
Jan 2022	Costas Goutis Prize for best PhD Upgrade Viva, UCL, Dept of Statistical Sciences
Sept 2021	Enrichment Students Award, The Alan Turing Institute
Jul 2021	11 <sup>th</sup> Lisbon Machine Learning School, LxMLS 2021
Sept 2019	PhD Studentship, UCL, Dept of Statistical Sciences
Sept 2018	<i>Lino Venini Award, BPN Foundation, Novara</i>
Jan 2015	<i>Erasmus+ Scholarship</i>

## **TALKS & REVIEWING ACTIVITY**

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Nov 2022	Reviewer, AISTATS 2023
Aug 2022	Poster, Greek Stochastics $\mu$ , Corfù
Aug 2022	Contributed Talk, Greek Stochastics $\mu$ , Corfù
June 2022	Contributed Talk, ISBA World Meeting 2022, Montreal
Mar 2022	UCL, Dept Statistical Science, PhD Seminars
Apr 2021	UCL, Priment Clinical Trials Unit Statistical Seminar
Apr 2020	UCL, Dept Statistical Science, Computational Statistics Group

## **SOFTWARE & LANGUAGES**

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<b>Software</b>	R, Python, LaTeX, SQL, C++
<b>Languages</b>	Italian (Native), English, Spanish, French