

Curriculum vitae of Valeria Caviezel

Current position

Since February 2006, I am Assistant Professor in Statistics at the Department of Management – University of Bergamo (Italy).

- Since the a.y. 2023/24, member of Commissione Orientamento of Departement of Management.
- Since January 2023 to November 2024, member of CUG – Comitato Unico di Garanzia – University of Bergamo.
- Since the a.y. 2020/21 to December 2022, member of the Commissione Paritetica Docenti-Studenti of the Department Economics of the University of Bergamo (Italy).
- Since the a.y. 2015/16 to a.y. 2019/20, member of the Commissione Paritetica Docenti-Studenti of the Department of Management, Economics and Quantitative Methods of the University of Bergamo (Italy).
- Since the a.y. 2018/19 to a.y. 2022/23, coordinator of the Commissione Prove Finali Lauree Triennali of the School of Economics and Management.

Collaborations with foreign universities

- From January 23th to February 19th, 2012, Visiting professor at Université Lumière Lyon 2 – Lyon, MINERVE Program, Teacher of “L’Italia descritta attraverso le principale statistiche socio-economiche”.
- From February 6th to March 6th, 2011, Visiting professor at Université Lumière Lyon 2 – Lyon, MINERVE Program, Teacher of “L’Italia descritta attraverso le principale statistiche socio-economiche”.
- A.A. 2008/09, collaboration with prof. Mounir Mesbah at “Laboratoire de Statistique Théorique et Appliquée”, Université “Pierre et Marie Curie”, Sorbonne Université, Paris.

Education

- 1990-1993: Master in Economics and Statistics Sciences at Université Catholique de Louvain-la-Neuve (Belgique).
- 1985-1990: Degree in Economics Sciences at University of Milan. Degree thesis in Econometrics.

Participation to Schools

- February 27th – 29th, 2008: “Multivariate statistical analysis with R” – Università “La Sapienza”, Roma.
- June 19th – 22th, 2007: “The Rasch model applied: developing fundamental measurement for the human sciences”, a course with professor Trevor G. Bond and professor Kendon J. Conrad – “NOVAUNIVERSITAS” Interuniversity Consortium, Milano.
- October 16th – 20th, 2006: “Methods and statistical models for evaluation of educational process” – Società Italiana di Statistica, Firenze.

Teaching Experiences

- Teacher of the course “Statistics”, for the Business Administration and Management Program, University of Bergamo, since a.y. 2001/02.
- Teacher of the course “Statistics with Excel”, for the Master in Human Rights and Ethics of International Cooperation, University of Bergamo, since a.y. 2015/16.
- Teacher of the course “Advanced Statistics” for the Economics Program, University of Bergamo, a.y. 2022/23.
- Teacher of the course “Statistics”, for the Engineering Program, University of Bergamo, a.y. 2021/22.
- Teacher of the course “Statistics”, for the Economics Program, University of Bergamo, a.y. 2018/19 and 2021/22.
- Teacher of the course “Probability and Statistics”, for teacher education, University of Bergamo, a.y. 2012/13.
- Teacher of the course “Statistics for financial markets”, University of Bergamo, a.y. 2011/12.
- Teacher of the course “Multivariate Analysis” for PhD “Economics and Industrial Organization”, University of Bergamo, a.y. 2008/09.
- Teacher of the course “Statistics and Probability” for the PhD “Computational Methods for Economics and Finance”, University of Bergamo, from a.y. 2008/09 to a.y. 2013/14.
- Teacher of the course “Statistics and Probability”, Corsi speciali abilitanti Silsis, section of Bergamo and Brescia, a.y. 2006/2007.
- Teacher of the course “Excel for Statistics and Economics”, Faculty of Economics, University of Bergamo, a.y. 2006/07.
- Teacher of the course “Statistics and Probability” for master in Financial Methods, University of Bergamo, a.y. 2004/05 and 2005/06.

- Tutor of the course “Statistics and Probability” for Computer Sciences, Catholic University of Brescia, a.y. 2002/03 and 2004/05.
- Teacher of the course “Statistical Quality Control”, Catholic University of Brescia, a.y. 2003/04.

Participation to Meetings and Conferences with Proceeding

- June 2th – 5th 2020 – 6th International Conference on Higher Education Advanced – Universitat Politècnica de València.
Talk (virtual presentation): Caviezel V., Falzoni A.M., Galizzi, L. “Motivations and Concerns of outgoing Erasmus students”.
In “HEAd’20” eds. Domenech, J., Merello, J., de la Poza, E., Pena-Ortiz, R.; Universitat Politècnica de València Ed., pag. 1173-1180.
- June 20th – 22th 2018 – XLIX SIS Meeting – Palermo.
Talk: Bacci S., Caviezel V., Falzoni A.M. “Benefits of the Erasmus mobility experience: a discrete latent variable analysis”.
In “Book of short papers” eds. Abbruzzo, A., Brentari, E., Chiodi, M., Piacentino, D.; Pearson Ed., pag. 993-998.
- October 8th – 10th 2015 – CLADAG 2015 – Cagliari.
Talk: Caviezel V., Falzoni A.M. “Why to study abroad? An example of clustering”.
In “Book of abstract” eds. Mola F., Conversano C., CUEC Ed., Cagliari, pag. 498-501.
- July 8th – 9th 2015 – International Conference IES 2015 – Bari.
Talk: Caviezel V., Falzoni A.M. “Evaluating the Erasmus experience: evidence from students of the university of Bergamo”. In “Book of abstract” eds. Crocetta C., d’Ovidio F., pag. 53.
- August 6th – 8th 2013 – International Conference on Computational and Engineering – Valencia.
Talk: Cassader M., Ortobelli Lozza S., Caviezel V. “Portfolio selection with options”. In “Recent Advances in Intelligent Control, Modeling & Computational Science” eds. Sendra S., Leba M., Ionica A., Kalovrektis K., Corbi O., pag. 89-94.
- June 20th – 22th 2012 – Meeting of the Italian Statistical Society – Rome.
Talk: Caviezel V., Ortobelli Lozza S., Bertoli Barsotti L., “Risk profile versus portfolio selection: a case study”.
<http://meetings.sis-statistica.org/index.php/sm/sm2012/paper/viewFile/2402/256>
- September 5th – 6th, 2008 – Statistical Modelling for University Evaluation: an International Overview – Università di Foggia.
Talk: Bacci S., Caviezel V., A methodological approach for university teaching evaluation: the multilevel Rasch model.
http://www3.unifg.it/ev_mnf/080908-09_unirank/dwn/Bacci_Caviezel.pdf

- June 25th – 27th, 2008 – XLIV Riunione Scientifica della Società Italiana di statistica – Università della Calabria.
Talk: Caviezel V., Weighted raw score and Rasch measurements.
- April 12th – 13th, 2007 – Valutazione e Customer Satisfaction per la Qualità dei Servizi – Roma.
Talk: Bertoli-Barsotti L., Biffignandi S., Caviezel V., Le competenze dei laureati mediante l'analisi di Rasch.

Participation to Meetings and Conferences without Proceeding

- March 30th – 31th 2023 – 8th LEER Workshop on Education Economics, Leuven (Belgium)
Talk: Falzoni A.M., Caviezel V., Vitali S. "The impact of socio-economic and educational background on expectations and concerns towards students' international mobility"
<https://feb.kuleuven.be/drc/LEER/map-leer-conference-2023/programme-leer-2023>
- January 20th – 21th 2022 – Lisbon Economics and Statistics of Education
Talk: Bacci S., Caviezel V., Falzoni A.M. "Benefits Of The Erasmus Mobility Experience: A Discrete Latent Variable Analysis"
https://lese-conference.org/assets/files/Program_LESE22_20jan_Final_With_Map.pdf
- December 13th 2018 – Workshop on Education Economics, Maastricht.
Talk: Caviezel V., Falzoni A.M., Vitali, S. "Who studies abroad and why?".
- March 30th – 31th 2017 – LEER Workshop on Education Economics, Leuven.
Talk: Caviezel V., Falzoni A.M., Vitali, S. "Who studies abroad and why?".
<http://feb.kuleuven.be/drc/LEER/map-ws-education-economics-2017/programme>
- January 26th – 27th 2017 – Fourth Lisbon Research Workshop Economics, Statistics and Econometrics of Education, Lisboa.
Poster: Caviezel V., Falzoni A.M., Vitali, S. "Who studies abroad and why?"
http://cemapre.iseg.ulisboa.pt/educonf/4e3/files/Final_Program.pdf
- February 25th – 27th 2015 – The Social Dimension in European Higher Education, Wien.
Talk: Caviezel V., Falzoni A.M. "Motivation and expectation for international student mobility: some evidence from Italy".
http://www.pl4sd.eu/images/Final_Conference_Materials/SD_conf15_book_of_abstracts.pdf
- December 4th – 6th, 2014 – EWGCMF, Euro Working Group for Commodities and Financial Modelling, Università di Milano Bicocca (Italy)
Talk: Caviezel, V., Ortobelli Lozza, S., Bertoli Barsotti, L. "Portfolio selection based on risk profile analysis".

- July 28th, 2014 – MOHSL, Mobility of High Skilled Labour – effects of studies abroad – Siegen (Germany)
Talk: Caviezel, V., Falzoni, A.M. “Studying abroad and students’ academic performance”.
- July 8th – 12th, 2013 – ICSP, International Conference on Stochastic Programming – Bergamo (Italy).
Talk: Caviezel, V., Ortobelli Lozza, S., Bertoli Barsotti, L., “Risk profile versus portfolio selection”.
<http://dinamico2.unibg.it/icsp2013/doc/ICSP2013BookOfAbstracts.pdf> pag. 70.
- July 8th – 12th, 2013 – ICSP, International Conference on Stochastic Programming – Bergamo (Italy).
Talk: Cassader, M., Ortobelli Lozza, S., Caviezel, V., “Portfolio selection with European call and put options”.
<http://dinamico2.unibg.it/icsp2013/doc/ICSP2013BookOfAbstracts.pdf> pag. 70.
- August 19th – 24th, 2012 – ISMP, 21st International Symposium on Mathematical Programming – Berlin.
Talk: Caviezel V., Ortobelli Lozza S., Tichy T., “On the impact of some distributional factors in large scale portfolio problems”.
<http://ismp2012.mathopt.org/show-abs?abs=1074>
- July 3th – 4th, 2011 – Patient Reported Outcomes and Quality of Life – Paris.
Talk: Cameletti M., Caviezel V., “The Cronbach-Mesbah Curve for assessing the unidimensionality on an item set: the R package MCM”.
<http://www.lsta.upmc.fr/mesbah/PROQOL/Abstracts/Cameletti.pdf>
- May 30th – June 1th, 2011 – Innovation and Society – Firenze.
Talk: Caviezel V., Ortobelli S., Bertoli-Barsotti L., “Risk profile using Rasch analysis: analysis with real data”.
<http://ies2011.ds.unifi.it/BookOfAbstractsIES2011.pdf>
- June 13th – 16th, 2010 – Probabilistic models for measurement in education, psychology, social science and health – Copenhagen.
Talk: Caviezel V., “A review of methods to test multidimensionality in the FIM scale”.
<https://conference.cbs.dk/index.php/rasch/Rasch2010/paper/view/667>
- June 8th – 12th, 2009 – International Rasch Measurement Workshop – Bled, Slovenia.
Talk: Caviezel V., Mesbah M., “A simple graphical device to assess dimensionality in a longitudinal setting. Application to the Functional Independence Measure”.
- October 11th – 13th, 2008 – AMAT 2008 Conference – Memphis – Tennessee, USA.

Talk: Caviezel V., Ortobelli-Lozza S., Rachev S., Semiparametric estimators for heavy tailed distributions.

Seminars

- On 15th May, 2012 – SUNOVA, Statistics with unobservable variables – Brescia (Italy).
Talk: Caviezel V., Ortobelli S., Bertoli-Barsotti L., “Selecting a generalised multidimensional Rasch model using the deviance statistic: a case study”.
- On 26th January, 2011 – Workshop on Rasch models: theory and applications – Brescia (Italy).
Talk: Caviezel V., Ortobelli S., Bertoli-Barsotti L., “Risk profile using Rasch analysis”. <http://www.unibs.it/on-line/dmq/Home/ConvegnieSeminari.html>
- On 15th April, 2011 – Talk “Les modèles de réponse à l’item et le modèle de Rasch: théorie et applications”, Université Lumière Lyon 2, Faculté de Anthropologie et de Sociologie, Lyon (Francia).
- On 3th May, 2010 – Miscellaneous in Latent Variables Models – Paris.
Talk: Cameletti M., Caviezel V. “Checking the unidimensionality in R using the Cronbach-Mesbah curve”.
http://www.lsta.upmc.fr/mesbah/Programme_030510.html

Participation to Research Projects

- 2023: Regularity of academic careers: individual and socio-economic determinants and risk factors. With Anna Maria Falzoni.
- 2022: International student mobility choices: role of school background and socio-economic context of origin With Anna Maria Falzoni.
- 2020: International mobility: motivations and concerns of the students of the University of Bergamo.
- 2019: The role of the banking system in the process of internationalization of the companies. With Davide Castellani.
- 2018: Characteristics of the regularity and academic performance of students: a quantitative analysis. With Anna Maria Falzoni.
- 2017: The use of Internet on reduction of the export barriers of the SMEs. With Gianpaolo Baronchelli.
- 2016: The use of Internet on reduction of the export barriers of the SMEs. With Gianpaolo Baronchelli.
- 2015: Monitoring students’ mobility abroad. With Anna Maria Falzoni.
- 2015: International mobility and academic performance. A case study of University of Bergamo. With Anna Maria Falzoni.
- 2014: International mobility: motivations and expectations of the students of the University of Bergamo. With Anna Maria Falzoni.
- 2013: A study on the academic career.
- 2011-2012: PAADEL – Panel agroalimentare e demografico lombardo – Accordo quadro di collaborazione delle università con la regione Lombardia.
- 2011: Using Rasch analysis to assess the risk profile.
- 2010: Using Rasch analysis to validate the board evaluation models.

- 2009: Rasch analysis applied to FIM scale of disability.
- 2008: Multilevel Rasch model in evaluation context.
- 2007: Identifiability of conditional pairs estimation for parameters of polytomous Rasch model.
- 2007: Estimation of parameters of the Rasch model in case of missing data.
- 2006: Effects of block design on estimation of parameters of the Rasch model.

Societies

I am member of:

- SIS – Società Italiana di Statistica (Italian Statistical Society) – Roma.

Technical Reports

- Caviezel, V., Criscuolo, A., Criscuolo, I., Gnudi, A., Mattioli, L., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio dal primo al secondo ciclo d'istruzione nella provincia di Bergamo – a.s. 2014/15. *Quaderni del Dipartimento di Scienze Aziendali, Economiche e Metodi Quantitativi, Education Series*, Università degli Studi di Bergamo, n.2, 2015.
- Avanzi, C., Caviezel, V., Criscuolo, A., Gnudi, A., Scarpaci, C., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio dal primo al secondo ciclo d'istruzione nella provincia di Bergamo – aa.ss. 2012-13 e 2013-14. *Quaderni del Dipartimento di Scienze Aziendali, Economiche e Metodi Quantitativi, Serie MatNet*, Università degli Studi di Bergamo, n.1, 2014.
- Caviezel, V., Gnudi, A., Criscuolo, A., Scarpaci, C., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio dal primo al secondo ciclo d'istruzione nella provincia di Bergamo – a.s. 2011/12, *Quaderni del Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Serie MatNet*, Università degli Studi di Bergamo, n.1, 2012.
- Caviezel, V., Criscuolo, A., Gnudi, A., Avanzi, C., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio dal primo al secondo ciclo d'istruzione nella provincia di Bergamo – a.s. 2010/11, *Quaderni del Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Serie MatNet*, Università degli Studi di Bergamo, n.1, 2011.
- Caviezel, V., Criscuolo, A., Gnudi, A., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio dal primo al secondo ciclo d'istruzione, *Quaderni del Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Serie MatNet*, Università degli Studi di Bergamo, n.1, 2010.
- Caviezel, V., Criscuolo, A., Gnudi, A., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio dal primo al secondo ciclo d'istruzione nella provincia di Bergamo, *Quaderni del Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Serie MatNet*, Università degli Studi di Bergamo, n.1, 2009.
- Caviezel, V., Criscuolo, A., Gnudi, A., Indagine sul livello delle conoscenze e abilità matematiche nel passaggio fra scuola secondaria inferiore e superiore, *Quaderni del*

Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Serie MatNet, Università degli Studi di Bergamo, n.1, 2008.

- Caviezel, V., Estimation for the Rasch models under a linkage structure: a case study, *Quaderni del Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Università degli Studi di Bergamo, n.13, 2004.*

Publications

- Baronchelli, G., Caviezel, V., The barriers to export and the internet, *International Journal of Management Practice*, vol. 15(3), 2022, p. 389-410.
- Caviezel, V., Falzoni, A.M., Vitali, S., Esperienza ERASMUS: motivazioni e timori prima della partenza, *Statistica & Società*, vol. 5(1-2), 2016.
- Caviezel, V., Falzoni, A.M., Vitali, S., L'esperienza ERASMUS: la valutazione degli studenti dell'Università di Bergamo, *Induzioni*, vol. 51(2), 2015, p. 97-108.
- Cassader, M., Caglio, S., Ortobelli, S., Caviezel, V., On the use of contingent claims in portfolio selection problems, *International Journal of Economics and Statistics*, vol. 2, 2014, p. 220-229.
- Cameletti, M., Caviezel, V., The R package CMC calculate the Cronbach-Mesbah Curve, *Annales de l'ISUP*, vol. 57(1-2), 2013, p. 59-68.
- Caviezel, V., Gambirasi, S., Ortobelli Lozza, S., Risk profile using PCM and RSM, *Electronic Journal of Applied Statistical Analysis*, vol. 5(3), 2012, p. 328-333.
- Bettinelli, C., Caviezel, V., An exploration of board effectiveness in family business using a scaling approach, *Corporate Ownership and Control*, vol. 9(3), 2012, p. 27-42.
- Cameletti, M., Caviezel, V., The Cronbach-Mesbah Curve for assessing the unidimensionality of an item set: the R package CMC, *Annales de l'ISUP*, vol. 55(2), 2011, p. 37-40.
- Caviezel, V., Bertoli Barsotti, L., Ortobelli Lozza, S., Measuring risk profile using a multidimensional Rasch analysis, *Journal of Applied Quantitative Methods*, vol. 6(4), 2011, p. 14-29.
- Caviezel, V., Ortobelli-Lozza, S., On the investor's tendency to risk/earn on the stock market, *International Journal on GSTF Business Review*, vol. 1(2), 2011, p. 35 - 40.
- Bacci, S., Caviezel, V., Multilevel IRT models for the university teaching evaluation. *Journal of Applied Statistics*, vol. 38(12), 2011, p. 2775 - 2791.
- Cameletti, M. e Caviezel, V., R package "CMC - Cronbach-Mesbah Curve", <http://cran.r-project.org/web/packages/CMC/>, 2010.

- Caviezel, V., Ortobelli-Lozza, S., Rachev, S., Semiparametric estimators for heavy tailed distributions. *Journal of Concrete and Applicable Mathematics (JCAAM)*, n. 1(8), 2010, p. 150-164.
- Bertoli-Barsotti, L., Biffignandi, S., Caviezel, V., Le competenze dei laureati mediante l'analisi di Rasch, *Rivista di Economia e Statistica del Territorio*, n. 3, 2007, p. 109-135.

Book chapters

- Bacci, S., Caviezel, V., Falzoni, A.M., Perceived Benefits and Individual Characteristics of Internationally Mobile Students: A Discrete Latent Variable Analysis. In Brentari, E., Chiodi, M., Wit, E-J. C. (eds.) *Models for Data Analysis: SIS 2018*, Springer Ed., 2023, p. 25-40.
- Caviezel, V., Falzoni, A.M., Vitali, S., Motivations and Expectations of Students' Mobility Abroad: A Mapping Technique. In Mola, F., Conversano, C., Vichi, M. (eds.) *Classification, (Big) Data Analysis and Statistical Learning*, Springer Ed., 2018, p. 87-95.
- Caviezel, V., Le indagini sul settore agro-alimentare in Italia. In Biffignandi, S. (eds.) *// Panel agroalimentare e demografico lombardo (PAADEL)*, Franco Angeli Ed., Milano, 2012, p. 125-131.

Teaching Publications

- Cameletti, M., Caviezel, V., *STATISTICA: richiami teorici ed esercizi svolti*, ed. Giappichelli, Torino, 2013.
- Caviezel, V., Coin, D., *Esercizi per un corso di statistica*, ed. Giappichelli, Torino, 2004.

December 6th, 2024