Curriculum Vitae

Mag.^a Dr.ⁱⁿ Gertraud Malsiner-Walli M.Stat.

Personal Data

Born: August 1, 1965 in Bozen (Italy)

Nationality: Italian

Personal status: Married to Johannes Walli, three children (born in 1993, 1994, 1996)

Affiliation: Institute for Statistics and Economics,

WU Vienna University of Business and Economics,

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Education

06/2014: Dr. rer. soc. oec (corresponding to Ph.D., with distinction)

2011-2014: Ph.D. studies in Social and Economic Sciences, Johannes Kepler University

of Linz

12/2010: Master in Statistics (M.Stat., with distinction)

2005-2010: University studies in Statistics, Johannes Kepler University of Linz

07/1991: Teaching degree for secondary schools

1989-1991: University studies in Philosophy, Psychology and Pedagogy (on teaching

profession), University of Salzburg (teaching degree for secondary schools)

07/1989: Mag. rer. nat. (corresponding to M.Sc.)

1984-1989: University studies in Mathematics, University of Innsbruck

1979-1984: High School, Realgymnasium "Raimund von Klebelsberg" in Bozen (Italy)

Career History and Work Experience

Since 11/2016: Research Assistent in the FWF project "Shrinking and Regularizing Finite

Mixture Models" (project leader: Sylvia Frühwirth-Schnatter), Institute of Statistics and Mathematics, WU Vienna University of Economics and

Business.

2014-2016: Research Assistent in the FWF project "Sparse Bayesian Modelling for

Categorical Predictors" (project leader: Helga Wagner) and in the ÖNB project "Advanced methods for Macro-Economic Indicators as Explanatory Variables" (project leader: Bettina Grün), Johannes Kepler University of

Linz.

2011-2016: Research Assistant and Teaching Assistant at the Department of Applied

Statistics, Johannes Kepler University of Linz.

2009-2011: Research Assistant at the Department of Applied Statistics, Johannes Ke-

pler University of Linz.

2000-2005: Accountant at a medical office.

1991-1993: Teacher for Mathematics and Philosophy at the high school

"Realgymnasium Hamerlingstraße", Linz.

Main areas of research

- Finite mixture model methodology
- Bayesian model choice and variable selection
- MCMC methods

Academic prizes/Scientific Community Services

- (a) Academic prizes/awards received:
 - Best poster award at the MBC2 Workshop on Model-Based Clustering and Classi cation 2014, Catania, Italia.
- (b) Peer review activities:
 - Computational Statistics and Data Analysis, Statistical Papers, Statistics and Computing, PLOS One, Austrian Journal of Statistics, Advances in Data Analysis and Classification (ADAC), Annals of Applied Statistics, Digital Signal Processing.

- (c) Memberhips in scientific organisations:
 - Member of the International Society for Bayesian Analysis, Osterreichische Statistische Gesellschaft, Statistical Modelling Society.

(d) Comunity activities:

- Organization of the Research Seminar, Institut of Applied Statistics, Johannes Kepler University Linz, 2012-2016.
- Member of the local organizer team, 30th Workshop on Statistical Modelling, 07.-10.07.2015 Linz.

(e) Media activities:

- Talk: "Wie funktioniert eingentlich eine Wählerstromanalyse?" (22.04.2016), Lange Nacht der Forschung, Johannes Kepler University Linz.
- Talk: "Statistik studieren Daten analysieren" (23.09.2016), Studien Info Messe SIM 2016, Johannes Kepler University Linz.

Publications

- Frühwirth-Schnatter S., Malsiner-Walli G. From here to infinity Sparse finite versus Dirichlet process mixtures in model-based clustering. Submitted.
- Malsiner-Walli G., Grün B., Hofmarcher P. Bayesian variable selection in semiparametric growth regression. Submitted.
- Malsiner-Walli G., Pauger D., Wagner H. Effect fusion using model-based clustering. Statistical Modelling, accepted.
- Rittmannsberger H., Rosenleitner J., Malsiner-Walli G., Werl R., Rittmannsberger B., Yazdi K. Treatment duration with long-acting injectable antipsychotics after in-hospital initiation. Journal of Clinical Psychopharmacology, 37(2), 250–254, 2017.
- Malsiner-Walli G., Frühwirth-Schnatter S., Grün B. Identifying mixtures of mixtures using Bayesian estimation. Journal of Computational and Graphical Statistics, 26(2), 285–295, 2017.

- Pauger D., Malsiner-Walli G., Wagner H. Bayesian effect fusion for categorical predictors with sparse finite mixture prior. Proceedings of the 31st International Workshop on Statistical Modelling, 1, 247–252, 2015.
- Malsiner-Walli G., Frühwirth-Schnatter S., Grün B. Model-based clustering based on sparse finite Gaussian mixtures. Statistics and Computing, 26(1), 303–324, 2016.
- Grün B., Malsiner-Walli G. Discussion of "How to Find an Appropriate Clustering for Mixed-Type Variables with Application to Socio-Economic Stratification" by Hennig and Liao. Journal of the Royal Statistical Society: Series C (Applied Statistics), 62(3), 350–351, 2013.
- Rittmannsberger H., Malsiner-Walli G. Mood-dependent changes of serum lithium concentration in a rapid cycling patient maintained on stable doses of lithium carbonate. Bipolar Disorders, 15(3), 333–337, 2013.
- Rittmannsberger H., Fellinger J., Foff C., Malsiner-Walli G., Zaunmller T. Deterioration of metabolic parameters during short-term psychiatric inpatient treatment: A prospective naturalistic study. International Journal of Psychiatry in Clinical Practice, 16(1), 8–17, 2012.
- Malsiner-Walli G., Wagner H. Comparing Spike and Slab Priors for Bayesian Variable Selection. Austrian Journal of Statistics, 40(4), 241–264, 2011.

Theses

- Malsiner-Walli G. Parsimonious Finite Mixture Models, PhD Thesis at the Department of Applied Statistics, Johannes Kepler University Linz, 2014. Advisors: Sylvia Frühwirth-Schnatter and Bettina Grün.
- Malsiner-Walli G. Bayesian Variable Selection in Normal Regression Models, Diplomarbeit at the Department of Applied Statistics, Johannes Kepler University Linz, 2010.
- Malsiner G. Intervallzensierte Daten in der Lebensdaueranalyse, Diplomarbeit at the Institut für Mathematik, Universität Innsbruck, 1989.

Presentations

- Interferring components and clusters in Bayesian finite mixture models (16.12.2017), CM Statistics 2017, Senate House, University of London.
- Interferring components and clusters in Bayesian finite mixture models (18.07.2017, poster presentation), Working Group on Model-Based Clustering, University of Perugia.
- Interferring components and clusters in Bayesian finite mixture models (05.07.2017), Statistics4@Florence, University of Florence.
- Sparse Bayesian Finite Mixtures (18.01.2017), Brown Bag Seminar, Institute of Statistics and Mathematics, WU Vienna University of Economics and Business.
- Effect fusion using sparse finite mixtures (10.12.2016), 10th International Conference on Computational and Financial Econometrics (CFE 2016), Sevilla.
- Sparse Bayesian Finite Mixtures (03.11.2016), Research Seminar of the Department of Statistics, Faculty of Economics and Statistics, Universität Innsbruck.
- Effect fusion using sparse finite mixtures (19.07.2016), Summer Session of the Working Group on Model-Based Clustering, Universitè Paris Descartes.
- Effect fusion using sparse finite mixtures (15.06.2016, poster presentation), International Society for Bayesian Analysis (ISBA) World Meeting, Forte Village Resort Convention Center Sardinia.
- Bayesian variable selection in semi-parameteric growth regression (30.10.2015, poster presentation), European Seminar on Bayesian Econometrics (ESOBE), Study Center Gerzensee.
- Bayesian variable selection in semi-parameteric growth regression (07.07.2015, poster presentation), International Workshop on Statistical Modeling (IWSM), Johannes Kepler Universitt Linz.
- Sparse Bayesian modelling for categorical predictors (26.06.2015), 3^{rd} Meeting in Statistics, University of Athens.
- Bayesian variable selection in semi-parametric growth regression (28.05.2015), 3rd
 WU Workshop in Applied Econometrics (WUWAETRIX3), WU Vienna University of Economics and Business.

- Identifying mixtures of mixtures using Bayesian estimation (16.07.2014, poster presentation), International Society for Bayesian Analysis (ISBA) World Meeting, Conference Center Cancun.
- Investigating the influence of different prior choices for mixtures of Gaussian mixtures (03.09.2014, poster presentation), Workshop on Model-Based Clustering and Classification, Università di Catania.
- Investigating the influence of different prior choices for mixtures of Gaussian mixtures (19.09.2014, poster presentation), Second Bayesian Young Statisticians Meeting (BAYSM), WU Vienna University of Economics and Business.
- On Prior Choice in Model-Based Clustering (26.07.2013), Summer Session of the Working Group on Model-Based Clustering, University of Bologna.
- Identifying mixtures of mixtures using Bayesian estimation (23.07.2017, poster presentation), Summer Session of the Working Group on Model-Based Clustering, University of Bologna.
- Identifying mixtures of mixtures using Bayesian estimation (17.07.2013), Conference of the International Federation of Classification societies (IFCS) Tilburg University, Tilburg (NL).
- Identifying mixtures of mixtures using Bayesian estimation (06.06.2013), BAYS-Meeting Istituto di Matematica Applicata e Tecnologie Informatiche (IMATI), Milan (I).
- Model-based clustering based on sparse finite Gaussian mixtures (02.12.2012), CSDA International Conference on Computational and Financial Econometrics (CFE 2012), Conference Centre, Oviedo, Spain.
- Model-based clustering based on sparse finite Gaussian mixtures (06.09.2012), Workshop Model Based Clustering and Classification, Dipartimento di Economia e Impresa, Università di Catania, Italy.
- Bayesian Selection in Normal Regression Models (04.02.2011, poster presentation),
 Workshop on Bayesian Inference for Latent Gaussian Models with Applications,
 University of Zürich.

- Bayesian Selection in Normal Regression Models (30.10.2010), 15th Young Statisticians Meeting, Vorau, Austria.
- Bayesian Variable Selection in Normal Regression Models (21.10.2010), Österreichische Statistiktage 2010. Statistik Austria, Wien.
- Bayesian Variable Selection in Normal Regression Models (05.06.2010, poster presentation), Ninth Valencia International Meeting on Bayesian Statistics 2010, Benidorm Alicante.