

Antonello Loddo

Phone 1-804-658-7987

Email antolod@gmail.com
Email Antonello.Loddo@capitalone.com

Summary Statistician, holding Ph.D., with experience in financial services, transportation engineering and academic research. Expert on large datasets, variable selection, Bayesian methods, predictive modeling, and statistical simulation. Rated excellent communicator and problem solver as statistical analyst, consultant and instructor.

Professional Experience

7/2006-Present **Senior Statistician**, *Capital One*, Richmond and McLean, VA

- LOBs: Financial Services Statistics, CRM
- Worked on both loan and card type of products
- Developed risk, revenue and response models, both in team and solo (laid analytical framework and data requirements, built models, managed compliance procedure and supervised implementation process)
- Evaluated, validated, updated and monitored existing models
- Evaluated new statistical tools and alternative data sources
- Collaborated with business analysts in risk mitigation, loss mitigation, and business monitoring projects
- Subject Matter Expert on Bayesian methods and model selection for Capital One Financial Services Stat team
- Helped design Stat Training Curriculum for Analysts and discussion forums on credit risk

8/2005-6/2006 **Statistical Consultant**, *Social Science Statistics Center*, University of Missouri Columbia

- Supported clients with statistical analysis and programming, methodological consulting and results interpretation
- Clients were faculty, post doc fellows or graduate students

9/2000-12/2001 **Statistician and Econometrician**, *Research Center on Mobility Demand (CRIMM)*, University of Cagliari, Italy

- Developed discrete-continuous, nested tobit and structural equation models for predicting mobility demand
- Published articles in first tier transportation research journals

Education

- 8/2006 **University of Missouri-Columbia**, Ph.D. in Statistics
Dissertation: *Bayesian Estimation and Model Selection of Multivariate Stochastic Volatility and Dynamic Models*
- 7/2000 **University of Cagliari, Italy**, First Level Master *summa cum laude*
in Economics
Thesis: *Italian Economy's Asymmetries: An Empirical Analysis*.

Publications

- A. Loddo, S. Ni, D. Sun, Bayesian Selection of Multivariate Stochastic Volatility Models, *2006 Proceedings of the American Statistical Association: American Statistical Association, Alexandria, VA*.
- I. Meloni, L. Guala, A. Loddo, The allocation of time to discretionary activities in home, out of home and to trips, *Transportation*, 2004, vol. 31 no. 1, pp 69-96.
- I. Meloni, L. Guala, A. Loddo, Analysis of the interactions between time use and trips using a structural equation model, *Selected Proceedings from the 9th World Conference on Transport Research*, 2004, Pergamon Elsevier, Netherlands, pp 1-21.
- I. Meloni, L. Guala, A. Loddo, L'allocazione del tempo alle attivita discrezionali in casa, fuori casa e ai viaggi, in *Metodi e tecnologie dell'ingegneria dei trasporti. Seminario 2000*, 2002, Franco Angeli, Milano, (ISBN : 88-464-3412-9), pp.295- 310.

Awards

- 8/2006 American Statistical Association: SBSS Student Paper Award

Service

- 9/2008-present Volunteer for Kid's Café in Wexford Manor, Falls Church, VA
- 11/2003-7/2006 Volunteer for Bluffs Retirement Center, Columbia, MO

Affiliations

American Statistics Association, Institute of Mathematical Statistics, International Society of Bayesian Analysis

Languages

Italian (native), Sardinian (native), English (fluent), French (intermediate), Spanish (intermediate), Turkish (basic)

Technical Skills

SAS, R/Splus, Fortran, Matlab, Treenet, Xeno, JMP, SPSS, CART, Limdep, Lisrel, SQL, MS Office, Acrobat Pro, Html, Latex, Unix and Linux

January 18, 2009