

**MSCA MARIE SKŁODOWSKA-CURIE ACTIONS (MSCA) POSTDOCTORAL FELLOWSHIPS  
2024 APPLICATIONS AT THE UNIVERSITY OF MACERATA**

## **SUPERVISOR PROFILE**

**Name of Supervisor:** Prof. Pacifico Antonio

**Email:** [antonio.pacifico@unimc.it](mailto:antonio.pacifico@unimc.it)

**Department at University of Macerata:** Department of Economics and Law

**Personal Webpage:** <https://docenti.unimc.it/antonio.pacifico>

**Research themes proposed:**

Main research interests in: (1) High Dimensional Time-Series; (2) Bayesian Inference (Parametric and Nonparametric Approaches); (4) Forecasting; (5) Structural VAR (SVAR) and Panel SVAR; (6) Dynamic Panel Data with correlated random effects and stochastic volatility; (7) MCMC Algorithms and Implementations; (8) Big Data Analytics; (9) (Fuzzy) Clustering Analysis; and (10) Causality and Policy Evaluation.

**Other info:**

**Main Academic and Professional Skills:**

- Assistant Professor in Econometrics, University of Macerata (Marche, Italy), 2021-present.
- Adjunct Professor, LUISS Guido Carli University and CEFOP-LUISS, Rome (Italy), 2017-present.
- Scientific Advisor and Adjunct Professor at Quantitative Techniques for Economics and Management (QTEM) Network ([www.qtem.org](http://www.qtem.org)), University of Bruxelles, Belgium, 2019-present.
- Research Committee Member, Delegate to the Information System, Department of Economics and Law, University of Macerata (MC, Italy), January 2022-present.
- Doctoral Committee Member, Ph.D. Programme in 'Quantitative Methods for Policy Evaluations', Department of Economics and Law, University of Macerata (MC, Italy), May 2022-present.
- Member of the process of Quality Assurance (QA), A.Y. 2023/2024. The main covered assignment is to create a quality cycle for the transparent control of teaching, research and human resources.
- Head of research local unit of the National Research Project (PRIN), DR 104/2022. Project Title: 'Monitoring Structural Changes in Volatilities and Correlations', University of Macerata.
- Team Leader in "Industrial value chains with high potential growth and social innovation", Work Package (WP) 3, PNRR 2023. Project Title: 'Vitality - Smart solutions and educational programs for anti-fragility and inclusivity' (SAFINA), University of Macerata.
- Member as Econometrician concerning the Work Package (WP) 2, PNRR 2023, in "Economy, industries and culture for active elderly people". Project Title: 'Vitality - Smart solutions and educational programs for anti-fragility and inclusivity' (SAFINA), University of Macerata.
- Principal Investigator (PI) of the University Research Project (DR 464/2022) in "Health Economics & Labour Productivity". Project Title: 'Health and Socioeconomic Status, Physical Activity, and Labour Productivity: A Counterfactual Assessment at Macro- and Micro-Level', University of Macerata.

- Board Member and Supervisor for n.1 academic position as Postdoctoral Fellow in "Computational Methods within the scope of the fourth industrial revolution, ecological transition, and population ageing" (Prot. n.0129167, 19/12/2022), 'Economic Statistics' - SECS-S/03 (Italian Educational System), Department of Economics and Law, University of Macerata.
- Board Member and Supervisor for n.1 academic position as Postdoctoral Fellow in "Economics, Monitoring of risks in financial markets" (D.R. 15.11.2023 n. 382). 'Econometrics' – SECS-P/05 (Italian Educational System), Department of Economics and Finance, LUISS Guido Carli University.
- Member of the Italian Econometric Association (SIdE), Bologna (Italy), January 2021-present.
- Member of the Research Center on Data Analysis, LUISS Guido Carli University, Rome, Italy, February 2017-present.
- Associate Editor in SN Business & Economics, ISSN 2662-9399, Springer Nature, Switzerland, A.Y. 2021-2024.
- Reviewer Board Membership in MDPI Journals, 2019-present.