

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

SUPERVISOR PROFILE

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Research themes proposed:

Main research interest: macroeconomic agent-based models with relationships between the “real” economy and the financial system. I am principal investigator of a related PRIN project. Two selected publications on this topic:

Russo A., Riccetti L., Gallegati M. (2016), “Increasing Inequality, Consumer Credit and Financial Fragility in an Agent Based Macroeconomic Model”, *Journal of Evolutionary Economics*, 26.1, pp.25-47.

Riccetti L., Russo A., Gallegati M. (2016), “Financialisation and Crisis in an Agent-Based Macroeconomic Model”, *Economic Modelling*, 52.A, pp.162–172.

Topic 2: contagion in a network. A publication on this topic:

Leone Scialabozza V., Riccetti L. (2022) “Diffusion delay centrality: decelerating diffusion processes across networks”, in *INDUSTRIAL AND CORPORATE CHANGE*, 31.4, pp.980-1003.

Topic 3: behavioral finance. A publication on this topic:

Colasante A., Riccetti L. (2020) “Risk aversion, prudence and temperance. It is a matter of gap between moments”, in *JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE*, 25

Topic 4: monetary policy. A publication on this topic:

Giri F., Riccetti L., Russo A., Gallegati M. 2019. “Monetary Policy and Large Crises in a Financial Accelerator Agent-Based Model”, *Journal of Economic Behavior & Organization*, 157, pp.42–58.

Topic 5: risk and asset management in portfolio allocation. A publication on this topic:

Palomba G., Riccetti L. (2012) “Portfolio frontiers with restrictions to tracking error volatility and value at risk”, in *JOURNAL OF BANKING & FINANCE*, 36.9, pp.2604–2615.