

MARIE SKŁODOWSKA-CURIE ACTIONS (MSCA) POSTDOCTORAL FELLOWSHIPS 2026 APPLICATIONS AT THE UNIVERSITY OF MACERATA

SUPERVISOR PROFILE

Name of Supervisor: *Prof. Andrea Bucci*

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

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Research themes proposed:

- **Financial volatility modelling**
- **Deep learning applications in finance**
- **Regime-switching models**
- **Health policy**
- **Air pollution**

Other info:

Dr. Bucci is research expert in volatility modelling, particularly through deep learning methods, and regime-switching models for univariate, multivariate and matrix-variate time series. This expertise has been demonstrated by several journal and conference publications in the field of financial econometrics. Dr. Bucci has collaborated in international interdisciplinary teams, contributing to technology transfer in finance, health and air pollution.