Giuseppe Buccheri

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Academic positions

2020-now — Assistant Professor, Department of Economics and Finance, University of Rome Tor Vergata

2017-2019 — Postdoctoral research fellow, Scuola Normale Superiore

Education

2014-2017 — PhD in Financial Mathematics, Scuola Normale Superiore

2012-2013 — MSc in Quantitative Finance and Risk Management, Bocconi University

2009-2011 — MSc in Theoretical Physics, Università di Catania

2006-2011 — Diploma in Physics, Scuola Superiore di Catania

2006-2009 — BSc in Physics, Università di Catania

Jan-Jul 2011 — Exchange semester, Universiteit Utrecht

Research interests

Financial Econometrics, Market Microstructure, Nonlinear Filtering, Financial Economics

Academic visits

Sep-Dec 2017 — Department of Econometrics and Operation Research, Vrije Universiteit Amsterdam
Supervisor: Prof. Siem Jan Koopman

Published articles

(2020) *The Continuous-Time Limit of Score-Driven Volatility Models*. G. Buccheri, F. Corsi, F. Flandoli, G. Livieri. **Journal of Econometrics** (to appear)

(2020) *Managing liquidity with portfolio staleness*. G. Buccheri, D. Pirino and L. Trapin. **Decisions in Economics and Finance** (to appear)

(2020) *A DCC-Type Approach for Realized Covariance Modelling With Score-Driven Dynamics*. D. Vassallo, G. Buccheri and F. Corsi. **International Journal of Forecasting** (to appear)

(2020) *A Score-driven Conditional Correlation Model for Noisy and Asynchronous Data: an Application to High-frequency Covariance Dynamics*. G. Buccheri, G. Bormetti, F. Corsi and F. Lillo. **Journal of Business and Economic Statistics**

(2020) *High-Frequency Lead-Lag Effects and Cross-Asset Linkages: a Multi-Asset Lagged Adjustment Model*. G. Buccheri, F. Corsi and S. Peluso. **Journal of Business and Economic Statistics**

(2019) *HARK the SHARK: Realized volatility modelling with measurement errors and nonlinear dependencies*. G. Buccheri and F. Corsi. **Journal of Financial Econometrics**

(2019) *A closed-formula characterization of the Epps effect*. G. Buccheri, G. Livieri, D. Pirino and A. Pollastri. **Quantitative Finance**

(2019) *Comment on: Price Discovery in High Resolution*. G. Buccheri, G. Bormetti, F. Corsi and F. Lillo. **Journal of Financial Econometrics**

(2013) *Evolution of correlation structure of industrial indices of US equity markets*. G. Buccheri, S. Marmi and R.N. Mantegna. **Physical Review E**

(2012) *Radiative electroweak corrections to Higgs production via Vector Boson Fusion using SCET: Numerical Results*. F. Siringo and G. Buccheri. **Physical Review D**

Working papers

Filtering and Smoothing with Score-Driven Models
G. Buccheri, G. Bormetti, F. Corsi and F. Lillo
Submitted

High-dimensional Realized Covariance Estimation: a Parametric Approach
G. Buccheri, G. A. Mboussa
Submitted

Conferences and seminars

Dec 2020, CFE 2020 (planned in London, moved on the net) – Sep 2020, eMAF 2020 conference (planned in Geneva, moved on the net) – Jan 2020, XXI Workshop on Quantitative Finance, University of Napoli Parthenope – Oct 2019, First Rome Workshop of Time Series and Financial Econometrics, Università Luiss – Sep 2019, 43rd AMASES meeting, University of Perugia – Jun 2019, 12th Annual SoFiE conference, Fudan University, Shanghai; Mar 2019, Workshop on score-driven time series models, Cambridge-INET Institute – Feb 2019, Invited job market seminar, University of Rome Tor Vergata – Dec 2018, CFE 2018, University of Pisa – Jun 2018, 2018 IAAE conference, Université du Québec, Montréal – Mar 2018, Politecnico di Milano (invited seminar) – Jan 2018, XIX Workshop on Quantitative Finance, Università Roma Tre – Dec 2017, CFE 2017, Senate House, University of London – Nov 2017, Brownbag seminar, Department of Econometrics, Vrije Universiteit Amsterdam – Jun 2017, 2017 IAAE conference, Hokkaido University, Sapporo – Jun 2017, 10th Annual SoFiE conference, NYU Stern School of Business, New York – Jan 2017, XVIII Workshop on Quantitative Finance, Università Bicocca, Milan – Jan 2017, Scuola Normale Superiore, Pisa (internal seminar) – Dec 2016, "Market Microstructure, confronting many viewpoints", Institut Louis Bachelier, Paris (poster presentation) – Jun 2016, 9th Annual SoFiE conference, City University of Hong-Kong, (conference participation) – Mar 2015, Unicredit bank - R&D, Milan (invited seminar) – Dec 2013, Intesa Sanpaolo bank - Direzione Risk Management, Milan (internal seminar).

Organization of conferences

Sep 2018 – “High-Frequency Financial Econometrics” workshop, Scuola Normale Superiore, Pisa

Teaching experience

2020-2021 – MSc course *Advanced topics in Finance and Insurance*, Department of Economics and Finance, University of Rome Tor Vergata

2020-2021 – BSc course *Mathematics I*, Department of Economics and Finance, University of Rome Tor Vergata

2020-2021 – TA in MSc course *Quantitative methods for Finance*, Department of Business and Management, Luiss University

2019-2020 – TA in BSc course *Mathematics II*, Department of Economics and Finance, University of Rome Tor Vergata

2016-2017 – TA in BSc course *Mathematics II*, Department of Economics and Finance, University of Rome Tor Vergata

Referee activity

Physica A, Oxford Bulletin of Economics and Statistics, Journal of Econometric Methods, Quantitative Finance, International Journal of Forecasting, Journal of Financial Econometrics, Journal of Econometrics, Review of Economics and Statistics

Non-academic experience

2014 — Quantitative Engineer, swissQuant Group AG, Zurich

2013 — Quantitative Analyst intern, Intesa Sanpaolo, Milan

Courses and schools

Apr 2016 — Convex Optimization Short Course, held by Prof. S. Boyd at IMT Lucca

Jul 2015 — Advanced Risk and Portfolio Management Bootcamp, New York University

Scholarships and awards

SoFiE travel grant, 2017
Travel grant by the Society of Financial Econometrics

UniCredit PhD scholarship, 2014

Alumni SSC prize, 2014
Best Diploma thesis at Scuola Superiore di Catania in the a.y. 2011-2012

Admitted at Collegio di Milano, 2012
One of the top 100 students of the Milan Universities to be accepted in the a.y. 2012-2013

Roberto Giordano prize, 2012
Best Master thesis in Theoretical Physics at University of Catania in the a.y. 2010-2011

Società Italiana di Fisica (SIF) national scholarship, 2006
Assigned to the top 50 Italian undergraduate students enrolled to a Physics program in 2006

Participation to the final stage of Italian Mathematical Olympiads, 2006

IT Skills

Advanced Knowledge: Matlab, EViews, Excel, Linux

Intermediate Knowledge: Python, mySQL, R, Java, VBA, Mathematica, Bloomberg terminal