

ANNOUNCEMENT OF PUBLIC SELECTION FOR 1 RESEARCH GRANT
(Italian law No.240, Art.22, 30 December 2010)

Description

The Scuola Normale Superiore announces a selection, based on work to date and interview, for 1 research contract within the project PRIN 2020 “*Dynamic models for a fast changing world: An observation-driven approach to time-varying parameters*” (code 20205J2WZ4_003, CUP E53C22000390001).

The research project will comprise different lines of research (both theoretical and applied) related to models with time-varying parameters. From the theoretical point of view, the project, for instance, plans to shed light on the statistical properties of such models. On the other hand, the possible fields of application are extensive: from the forecasting of high-dimensional covariance matrices to the econometric analysis of microstructure models at high frequency, from the development of temporal networks models to the study of structural models.

Duration of the contract: 12 months

Annual gross remuneration, inclusive of all taxes: € 34,000

Application deadline: 12 September 2022.

Information about the selection procedure can be found below. Applicants are advised to read the official announcement (*Bando*) and to follow exclusively its detailed instructions should they decide to apply.

Requisites

Applications are invited from candidates who meet the following requisites, which are both mandatory:

- a) to have completed a Master’s degree in Economics and Finance, Physics, Computer Science, Mathematics, Economics-statistics-and-social Sciences or Statistics (in accordance with earlier Italian university regulations, or a second-cycle undergraduate degree as per the interdepartmental decree of 9 July 2009). Candidates who have completed the aforementioned degrees abroad may also apply, if said degrees are recognized as equivalent to Italian degrees;
- b) to have carried out at least 2 years of post-graduation research activity in the above-mentioned scientific fields.

Knowledge of English language is also required to carry out the research activity.

Additional competence and/or experience relevant to the choice of the researcher: PhD in Mathematics, Mathematics for Finance, Physics, Statistics or Economics.

How to apply

Applicants with all the aforementioned requisites who wish to participate in the selection process must submit:

- a) their application, using the attached form (**Att. A - Application form**), written on paper with their original signature under penalty of exclusion (unless applicants choose to send their application form using a PEC e-mail address);
- b) a copy (non-authenticated) of a valid identification document;
- c) a signed and up-dated curriculum vitae containing a detailed description of their educational career and professional experience;
- d) publications, including their PhD thesis, and any other document that they believe may be useful to the assessment of their application (it is mandatory to attach all publications that applicants intend to submit for assessment by the Commission). The publications must be provided

exclusively on a digital storage device (cd, USB flash drive etc.), in pdf format. For those unpublished texts accepted for publication, applicants must include the relative document in its final form and the publisher's certificate or a detailed substitute statement of affidavit confirming that the relative text has been accepted for publication (please use Attachment B);

- e) a signed list of the submitted publications.

If the application is presented directly to the "Ufficio Protocollo" [Documents Registry Office] of the Scuola Normale or sent by registered mail or courier, the digital storage device must contain also a scanned copy of the application, the curriculum vitae and the list of publications.

In order to submit the application and documentation listed above, applicants must use one of these options:

- a) applicants can present the application form and documentation directly, during office hours (for information on opening hours please contact protocollo@sns.it), to the "Servizio Archivio, Protocollo e Posta" [Documents Registry Office] of the Scuola Normale, located at Via del Castelletto, n. 11, 56126 Pisa (Italy);
- b) applicants can send the application form and documentation by registered mail with acknowledgment of receipt or courier to the following address: Ufficio Protocollo della Scuola Normale Superiore, Via del Castelletto n. 11, 56126 Pisa (Italy). In this case, it is recommendable to write on the envelope "*Application to research grant Dynamic models for a fast changing world*";
- c) applicants can send the application form using the electronic mail only if they possess a personal certified e-mail address (the Italian PEC - Posta Elettronica Certificata). In this case, they should send the application form to the address protocollo@pec.sns.it.

If applicants send their application via PEC - Posta Elettronica Certificata, the presentation of documents and publications on paper, CD or USB flash drive is not requested.

Any candidature sent from a simple e-mail address, different from the one described above, will not be accepted.

No other delivery method will be accepted.

In the online application, applicants may also indicate up to 2 experts in the field of research, that they will contact asking them to send a letter of reference to the following e-mail address: job.opportunities@sns.it by 23.59 (Italian time) of 16 September 2022.

Interview

The Committee can decide to conduct face-to-face interviews or remote interviews with the admitted candidates. In this second case, the Committee will indicate also the video conferencing software platforms to be used (for instance Skype or Google Meet).

Anyway, even if the Committee chooses to conduct face-to-face interviews, candidates in the following conditions can request a remote interview: applicants who live permanently outside Italy or are domiciled abroad for work/study or research, or who are unable to carry out an on-site interview for other different reasons.

Candidates in aforementioned conditions who wish to carry out the interview via video conference have to request it in the application form and they shall be equipped with the necessary and appropriate technical means for the online audio/video connection.

During the interview, applicants must show the identity card or passport that they had enclosed in copy with their application, otherwise they could not take part in it.

The wrong communication of the contact details, as well as the missed connection at the date and time communicated by the Administration and the missed presentation of the identity card or passport cause the loss of right to participate at the interview and consequentially at the selection.

The Scuola Normale is not responsible for any technical problems that may arise during the interview.

For further information or questions about the application procedure and the relative documentation, or about the selection process itself, candidates can write an email to job.opportunities@sns.it