



ALMA MATER STUDIORUM
UNIVERSITÀ DI BOLOGNA
DIPARTIMENTO DI SCIENZE STATISTICHE
"PAOLO FORTUNATI"

CALL FOR APPLICATIONS FOR RESEARCH FELLOWSHIPS
pursuant to art. 22 paragraph 4 letter a) of Italian Law no. 240/2010 of 30/12/2010 and the
Research Fellowships Regulation issued by Rector's Decree no.416 of 19/04/2011

Art. 1 - Purpose

A public competition is launched, based on qualifications or an interview, at: Dipartimento di Scienze Statistiche "P. Fortunati, Alma Mater Studiorum University of Bologna to award 1 A Type research fellowships, in the subject fields of Mat/05 Mathematical Analysis, Mat/06 Probability and Mathematical Statistics, Mat/08 Numerical Analysis, Secs-S/06 Mathematical Methods of Economics, Actuarial and Financial Sciences, macrosectors: 01/A and 13/D.

In the above scientific areas, research projects will be considered focusing specifically on the investigation of the main research themes being studied by the Department members and listed below:

Stochastic differential equations, Copulas, Optimal transport, Multivariate dependence, Conditional expectations and their asymptotic behavior, Dynamic models (with time or space-time evolution) in economics, Computational and statistical methods for asset pricing and risk management, Interval analysis and multi-dimensional copulas, Application of special functions to probabilistic and financial models, Rough volatility models, Financial instruments for investment valuation.

The research fellowship is issued pursuant to the University Regulation issued by Rector's Decree no. 416 of 19/04/2011, financed by PSSD funds and by integrated budget funds, resolved by the structure in the session of Tuesday 15/06/2021.

Candidates meeting the admission requirements listed in art. 2 below shall submit an original research project in the above-specified fields of investigation together with their application, qualifications and publications.

The activities will be performed under the supervision of a tutor identified among the research and teaching staff of the structure. The tutor will supervise the activities of the research fellow, performed in a non-subordinate relationship with no fixed working hours.

Art. 2 - Requirements for candidacy

The selection procedure is open to candidates possessing the qualification indicated below or one of the qualifications listed below:

in the case of the integrated budget:

1. PhD or equivalent qualification.
2. Degree (Previous Degree System) or 2nd cycle Degree ("specialistica/magistrale" under the New Degree System) or equivalent qualification, only where in possession of the certification for admission to the final examination to complete the PhD indicated in the first point of this article

Candidates must possess the admission requirements on the deadline for submission of applications laid down in this call. Candidates who do not possess the admission requirements will not be considered.

The selection is not open to any persons who are related by blood or by marriage up to the fourth degree, to a professor working in the department or structure for which the call is issued, or to the Rector, Director General or a member of the Board of Governors of the University.

The selection is also not open to anyone who has held research fellowship contracts with any institution, pursuant to Italian Law no. 240/2010, for a period which, summed to the foreseen duration of this contract, exceeds a total of 6 years, excluding any period in which the contract coincided with a PhD without scholarship, for the maximum limit of the legal duration of the PhD programme.

Furthermore the selection is not open to anyone who has had research fellowship or fixed-term researcher contracts at the University of Bologna or any other state-funded, private-funded or distance-

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learning Italian university pursuant to articles 22 and 24 of Italian Law 240/2010, or with any other body listed in paragraph 1 of Art. 22 of Italian Law 240/2010 for a period which, summed to the foreseen duration of this contract, exceeds a total of 12 years, even if not consecutive. For the purposes of the duration of the above-described periods, in compliance with the laws in force any periods of maternity or sick leave shall not be calculated.

Art. 3 - Application

Applications may only be submitted online by accessing the "FrontOffice" section of the website: <https://personale.unibo.it>, after completing the registration process, following the web procedure instructions. The last day available to submit the application is **7 July 2021 at 23:59 - Europe/Brussels**; applications submitted after this time will not be considered. The date shown on the receipt sent electronically to the candidate is deemed to be the date of the application submission.

Any communications will be sent to candidates exclusively via email, to the address provided in the application.

In the online application, following the web procedure instructions, candidates must indicate, under their own responsibility:

In their application the candidates must, under their own responsibility, indicate:

- surname and name;
- date and place of birth;
- nationality;
- residence and chosen address for correspondence for the purposes of this selection;
- that they do not have a criminal record and are not involved in any current criminal proceedings (or if so, state which);
- that they have the qualification required by art. 2 of the call for applications, specifying the University and year in which it was obtained;

or

- that they possess an academic qualification obtained abroad, which is deemed equivalent.

The candidates in possession of a qualification obtained abroad must annex to their applications a translation into Italian or English of their foreign qualification, accompanied by a sworn statement that it is a faithful translation of the original certificate.

The foreign qualification may be declared admissible by the Evaluation Board, solely for the purposes of admission to the selection procedure.

In case of award, the winning candidates having obtained their qualification in a country outside of the European Union, must provide the Structure, in the same manner as laid down for the presentation of applications, the official translation with a declaration of value of the foreign qualification issued by the competent diplomatic representation or Italian consulate in their home country, in accordance with the applicable laws, within 30 days from the notification of official approval of the selection procedure reports. If the documents are not received by the Structure within the stated deadline, the candidate will not be awarded the contract.

Candidates must enclose with their applications the following documents, or shall be rejected from the procedure:

an original research project which has not been developed in collaboration with others or related to which others may not claim to have been involved in the original drafting. The project shall be directly correlated to the scientific area, among those indicated in article 1 of this call for applications.

The project shall indicate the specific purpose and outcomes of the research, the project development timetable and, in order to pursue the set objectives, it shall be coherent with the contractual period of the research fellowship.

Candidates must also enclose the following with their applications:

- copy of a valid identity document;
- their scientific and professional curriculum vitae also containing scientific productivity;
- possible scientific publications, articles or doctoral thesis

Candidates with certified disabilities pursuant to art.3 of Italian Law no. 104 of 05.12.1992 may in their application request the benefits laid down in art.20 of the same Law, enclosing the original or an authenticated copy of the certification relative to the specific disability issued by the competent territorial medical board.

The signature on the application **does not** require authentication and is obligatory, otherwise the application will not be accepted.

Candidates are admitted to the selection procedure with reserve.

At any time, even after participation in any tests, the Administration may, with justification, exclude them from the selection procedure. The concerned candidate will be notified of such exclusion.

Art. 4 - Comparative assessment of the candidates and the Evaluation Board

The candidates and their projects will be assessed comparatively by an Evaluation Board appointed by the Board of the Structure, and formed by the following members:

Chairman: Prof.ssa Silvia Romagnoli

Member: Prof.ssa Sabrina Mulinacci

Member: Prof. Daniele Ritelli

Deputy member: Prof. Pietro Rigo

The selection procedure will focus on the examination of the selection criteria laid down in advance by the evaluation board, the submitted research project, the candidates' scientific-professional curriculum and the scientific work and publications resulting from the documents enclosed with the application as well as an interview, aiming to verify the suitability of the candidate for carrying out the research programme.

During the interview, the Board will also verify the candidates' knowledge of the foreign language(s) English on relevant sectoral topics.

The ranking list of eligible candidates will also be published on “Calls, contracting and competitions” website at: <https://bandi.unibo.it/ricerca/assegna-ricerca> on 19/7/2021

For information contact the phone number 0512098196 (from 9.00 am to 12.00 pm)

You may also request information by sending an e-mail to the following address: stat.contabilita@unibo.it

The interview will be held on Monday, July 22, 2021, time: 10.00 remotely via telematics, using the teleconference tool in audio and video via the Microsoft Teams platform (the workstation from which candidates will take the test must be equipped with a webcam - essential for the recognition of the candidate - with microphone and headphones and / or speakers). Candidates admitted to the interview will receive a personal notice of convocation, to the e-mail address indicated in the application, containing the necessary references to be able to complete the test.

To be admitted for interview, the candidates must present a valid ID document.

At the end of the selection procedure, the Board will draw up a ranking list of candidates for each area for a period of 12 months.

If two candidates receive the same scores, preference will be given to the younger candidate.

The Head of the Structure shall confirm in writing his/her approval of the list drawn up by the Board which will be published on <https://bandi.unibo.it/ricerca/assegni-ricerca>.

The list of candidates may be used to award other research fellowships within the same scientific area, also of a lesser duration than that indicated in the call for applications and in any case no less than one year.

Art. 5 - Duration and amount of the contract

The research fellowship has a duration of **12** months and may be extended in the terms laid down in article 8 of the University Regulation concerning research fellowships, as issued by D.R. no. 416 of 19/04/2011.

The gross amount of the research fellowship contract is € **19367,00** per annum. The amount is exempt of withholding tax and includes all statutory social security charges the Research Fellow is subject to.

The amount will be paid in deferred monthly payments.

The Research Fellows are covered by accident insurance, against payment of the required contribution which will be withheld from the first monthly instalment.

Art. 6 – Contract signature

Successful candidates will be invited to sign a contract for research activities with the Structure no later than 31/12/2021

The non-acceptance within the deadline notified by the structure shall lead to the forfeiture of the right to sign the contract.

Art. 7 - Rights and Duties

a) For obligatory maternity leave, the contract is governed by the provisions of paragraph 6 art. 22 of Italian Law no. 240/2010.

b) The research activities are carried out under the supervision of the tutor, in a non-subordinate relationship with no fixed working hours. The research fellow shall personally carry out the required activities laid down in the Activity Programme without any substitution.

c) Research Fellows assigned to medical and clinical subject areas: the Research Fellow may carry out care activities exclusively for the purposes and needs of the research project, in the methods and limits laid down in the contract, or, in the case of activities carried out in healthcare structures, as laid down in specific agreements between the university and the health board.

d) At the end of the activities, the Research Fellow shall present a detailed final report to the Board of the structure, describing the activities carried out, the results achieved and the scientific developments, accompanied by the opinion of the tutor.

e) The Research Fellow may spend a period of study abroad, in line with a programme agreed with the department and with expenses borne by the department, without prejudice to the possibility to obtain specific funding.

Art. 8 - Regulations concerning Intellectual Property

Industrial Property rights over the results achieved by the Research Fellow in the execution of research activities undertaken on behalf of the University, including but not limited to industrial inventions,

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models, drawings, plant varieties, as well as the intellectual and industrial property rights deriving from the production of software or databases (“Results”), belong exclusively to the University, which may freely use them also within agreements made by the departments with third parties, without prejudice to the moral rights of the Research Fellow who shall be acknowledged as the author or inventor.

The Research Fellow has the right to publish the results of his/her research activities, provided that the publication does not prejudice the rights of the University over the protection of the results.

The Research Fellow therefore undertakes to promptly notify the achievement of the results to the tutor, who shall verify the existence of any such prejudice.

In any case the Research Fellow undertakes to sign a specific Undertaking of Confidentiality with the referred Structure, which will be annexed to the contract.

Art. 9 - Non-accumulation, incompatibility, leave

1. The position of research fellow is incompatible with the following positions:

a) fixed-term and full-time staff employed by the bodies listed in art. 22 para. 1 of Italian Law no. 240/2010;

b) persons employed by any private bodies, on a fixed term, permanent or part-time basis; For staff of any Public Administration other than those listed in letter a) refer to the provisions of point 2 below;

c) persons with fixed-term research contracts with any university;

d) adjunct professors with official teaching responsibilities in degree programmes or specialisation schools in any university;

e) persons enrolled in any first, second or single cycle degree programmes, PhD programmes with scholarships or specialisation school. Self-funded research contracts are compatible with enrolments in non-medical specialisation schools, for which no study grant or contract is foreseen or master’s degree, only where authorised in advance by the structure Director, and having sought the opinion of the tutor.

f) persons awarded research fellowships at any other body.

2. Employees of public administrations other than those listed in point a) with a fixed-term, permanent or part-time contract shall take unpaid leave of absence for the whole period of the research contract.

3. Freelance professional activities are compatible with the research fellowship contract where authorised in advance by the Board of the structure, with the motivated opinion of the tutor and having verified that the activities in addition to the research fellowship do not prejudice the regular execution of the contract.

4. The accumulation of the research fellowship contract with study grants awarded for any purpose is not permitted, with the exception of those granted by national or foreign institutions for the purposes of integrating the research activities with study periods abroad.

5. The above requirements must be possessed from the moment of entry into force of the contract. The winning candidate shall sign a specific affidavit undertaking to notify the department of any variations in the declared situations as soon as they occur.

Art. 10 – Forfeiture

Any candidate who within the deadline notified by the structure does not sign the contract, unless for promptly and duly demonstrated reasons of health or force majeure, shall forfeit the right to sign the contract.

Art. 11 - Reference norms

For any matters not laid down in this call for applications, refer to the Regulation on Research Fellows issued by the University of Bologna by Rectoral Decree no. 416 dated 19.04.2011 and other statutory regulations in force.

The personal data provided by the candidates in their applications, pursuant to Regolamento (UE) 2016/679 and of the D.Lgs. 196/2003 e ss.mm.ii, shall be processed for the purposes of managing the

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selection procedure and the contract. The relative privacy policy is available at the following link: <https://www.unibo.it/en/university/privacy-policy-and-legal-notes/privacy-policy/information-note-on-the-processing-of-personal-data>

The selection procedure manager is Prof. Carlo Trivisano.

For administrative information on the selection notice please contact Dott.ssa Monica Castagnari, monica.castagnari@unibo.it, 051/2098189.

This call for applications will be published on the University Portal, the MIUR website and the European Mobility Portal.

Date, Thursday 17 June 2021

HEAD OF DEPARTMENT
Prof. Carlo Trivisano