

Research fellowship on - *Macro-econometric model for dealing with uncertainty and climate shocks* - Università Ca' Foscari Venezia (Italian law 30 December 2010, n.240, art. 22)

The present document in English is to be considered as a mere summary of the main provisions of the notice of competition which is available in Italian at the following link: http://www.unive.it/data/12137/ The text in Italian is the official text of the notice of competition for all legal intents and purposes and, in the event of non-conformity with the present document, it shall prevail.

Description

The Department of *Economics* at Università Ca' Foscari Venezia invites applications for a fellowship in:

• Title:

Macro-econometric model for dealing with uncertainty and climate shocks.

- Academic Discipline or disciplines specifically identified by the call SECS P/05
- scientific coordinator and tutor: Prof. Monica Billio
- *duration:* 12 months

abstract:

The growing concerns about climate change and the plans to transition to more sustainable economies they have spurred have motivated an important research stream of research, i.e., the economics of climate uncertainty. The project aims at the development and test of new models, which interlink climate uncertainty and to exploit their results to investigate the implications of sustainable finance, i.e., finance related to sustainability, to an ambiguity-averse investor who optimizes her portfolio in a regime of ambiguity induced by climate risk.

From an applied perspective, the main interest of the project is to establish whether the apparently purely ethical behaviour of sustainable investors is explicable in terms of the natural reduction in the ambiguity that sustainable assets bring to their portfolios.

The project on one side aims to provide a macro-econometric model that includes climate shocks and on the other plans to work at a granular level (single investors) to understand their portfolio choices and implications.

Who can apply

Prospective candidates are expected to hold a PhD degree in the subjects of the research, or related disciplines.

Ca' Foscari encourages applications from researchers with positive evaluation in all the criteria in individual proposals such as Marie Skłodowska Curie Actions - Individual Fellowships/ERC Starting Grants/FIRB (Italian Fund for basic research investments)/SIR (Scientific Young Independence Research) or similar.

Researchers having successfully completed Marie Skłodowska Curie Actions - Individual Fellowships/ERC Starting Grants/FIRB (Italian Fund for basic research investments)/SIR (Scientific



Young Independence Research) or similar funded projects are warmly encouraged to apply.

Topics on which the interview will focus

- Sustainable finance, macroeconometrics, ambiguity

During the interview, knowledge of English as a foreign language will be tested.

Duration of contract: 12 months (approximately starting on June 2022).

Stipend: The research fellowship amounts to **Euro 24.320,38.=**per year, gross to the recipient, net of the expenses to be sustained by the Provider. The amount may be subject to adjustment in the event of variations in the law.

Deadline for submission of applications: by and no later than <u>2022-05-13, h. 12:00 noon – local</u> time.

If the deadline is on Saturday or on holidays, the deadline is extended to the first working day thereafter.

How to apply:

Candidates should submit:

- 1. The application form;
- 2. A motivation letter (max 1 page) along with their CV in European format, duly dated and signed, both to enclosed as a one single.pdf file. (http://www.unive.it/pag/28830)
- 3. A copy of a valid identity document (either Identity Card or Passport);
- 4. (If available) Evaluation Summary Reports of Marie Skłodowska Curie Actions Individual Fellowships/ ERC Starting Grants/FIRB (Italian Fund for basic research investments)/SIR (Scientific Young Independence Research) individual proposals having passed all the evaluation thresholds;
- 5. Doctoral degree;
- 6. <u>Declaration on availability to held the interview in remote (https://www.unive.it/pag/28830) to</u> <u>be send via email at the following address: simar@unive.it:</u>
- 7. (If available) Details of Marie Skłodowska Curie Actions Individual Fellowships, ERC Starting Grants, FIRB (Italian Fund for basic research investments)/ SIR Scientific Young Independence Research funded projects;
- 8. All documents, qualifications and publications relevant for the selection procedure (please, see the notice http://www.unive.it/data/28825/).

All the schemes of the quoted documentation are available on the website <u>http://www.unive.it/pag/28830.</u>

How to submit your application

Applications should be submitted by the online procedure, available on the notice webpage http://www.unive.it/data/28825/

Or submit here:

https://apps.unive.it/domandeconcorso-en/accesso/dec-billioprin2017-28042022



The candidate, after the uploading, will receive a submission number and an e-mail acknowledging receipt of his/her application.

The candidate if necessary could access the procedures for updating any data and materials by the link provided by the e-mail, in any case any updates must be made no later than the deadline **2022-05-13**, h. **12:00** noon – local time.

If the deadline is on Saturday or on holidays, the deadline is extended to the first working day thereafter.

Please note:

- The candidate can contact the University for any support until 24 hours prior to the deadline.
- In case of an high number of applications and / or weight of the materials loaded by the candidates the system might become slower, Therefore it is suggested not to start the process close to the deadline;
- The University does not take on responsibility for wrong or late communication of addresses, nor for any communication problem not depending on the University.

Evaluation

Up to 100 points, specifically: For qualifications, publications and possible tests, from 0 to 60; For interview, from 0 to 40.

Selection procedure

The interview will held in remote only. Further details on how to connect online will published on the web page alongside the convocation notice.

The interview will be on **2022-05-19, at 10.00 AM**.

The short-list of the candidates admitted to the interview, or any postponement, will be published on the University's webpage on **2022-05-16** (<u>http://www.unive.it/data/28899/</u>).

Information and contacts

Candidates may find further details about the application process and the research project in the official call published on the following webpage http://www.unive.it/data/28825/

For further information please contact: Segreteria Amministrativa del Dipartimento di Economia, phone number: 041-2349173; e-mail: simar@unive.it