



Research fellowship on - *An econometric model for high frequency network data* - 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:**
An econometric model for high frequency network data.
- **Academic Discipline or disciplines specifically identified by the call** SECS/P05
- **scientific coordinator and tutor:** Prof. Roberto Casarin
- **duration:** 12 months

abstract:

Financial crises and systemic risk play a crucial role in the transmission of shocks to the entire economic system, thus threatening its stability. These phenomena attracted the interest of the economic literature which investigated contagion channels. Usually, systemic risks arise from the interplay between institutions and the market which eventually, might lead to financial crises. Networks represent an efficient way to represent the relationships between institutions allowing for a better monitoring of the system with the aim to improve its stability. In highly interconnected financial networks, connectedness is a shock absorber for a given range, while beyond that range, it becomes a diffuse mechanism. Highly connected group of institutions (communities or blocks in the network structure) can play a crucial role in the propagation of shocks. The extraction of financial networks and the analysis of the network topologies in different market conditions has attracted economists and it has lately resulted into several lines of research in the econometrics.

Who can apply

Prospective candidates are expected to hold a master's 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.



Preferred qualifications

- doctoral degree;
- completing attendance in a doctoral program while awaiting the award of the degree;
- Specialization diplomas and certificates of attendance at postgraduate specialization courses with research topics related to the subject of the check, obtained both in Italy and abroad; the performance of documented research activities in public and private entities with contracts, scholarships or assignments both in Italy and abroad with research topics related to the subject of the research fellowship

Topics on which the interview will focus

- Thorough knowledge of techniques and models for time series analysis, methods and models for network analysis with emphasis on random network models, and inference methods with special emphasis on Bayesian inference. During the interview, knowledge of English as a foreign language will be tested.

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

Stipend: The research fellowship amounts to **Euro 19.541,00**=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 2022-09-21, 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.

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. (If available) Doctoral degree;
6. Declaration on availability to held the interview in remote (<https://www.unive.it/pag/28830>) to be send via email at the following address: simar@unive.it:
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

<http://www.unive.it/pag/28830>.



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-casarincofin-06092022>

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 **2022-09-21, 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 **2022-09-26, 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 **2022-09-23** (<http://www.unive.it/data/28899/>).

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