



ALMA MATER STUDIORUM | DEPARTMENT  
UNIVERSITÀ DI BOLOGNA | OF ECONOMICS

**PUBLIC NOTICE OF CANDIDATE SELECTION, BASED ON QUALIFICATIONS ONLY, FOR THE AWARDING OF X CONTINUOUS WORK CONTRACTS ON A SELF-EMPLOYED BASIS TO COVER THE NEEDS OF DEPARTMENT OF ECONOMICS**

**THE DIRECTOR**

**Having regard** to art. 2222 et seq. of the Italian Civil Code;

**Having regard to** art. 7 of Italian Legislative Decree 165/2001, as amended;

**Having regard to** Italian Law 240/2010 concerning the organisation of the University, academic staff and recruitment, as well as the Government mandate to incentivise the quality and efficiency of the university system;

**Having regard to** Italian Legislative Decree 33/2013, as amended, restructuring the rules governing the right of civic access and the public administration's obligations in relation to the publicity, transparency and dissemination of the information;

**Having regard to** art. 1, para. 303 of 2017 Italian Budget Law no. 232 dated 11/12/2016, which provides that in order to promote the development of research activity in State universities and to maximise the activities performed in support of the same without further cost to the State, the deeds and contracts referred to in art. 7, para. 6 of Italian Legislative Decree no. 165 of 30 March 2001 entered into by State universities are not subject to the prior control of the Court of Auditors provided for by art. 3, para. 1, letter f-bis) of Italian Law no. 20 of 14 January 1994;

**Having regard to** the resolution of the Department of Economics Junta on wednesday, june 12, 2024 which authorised the appointment referred to in art. 1 in order to perform the tasks described therein;

**Having verified** that the position cannot be filled internally;

**MAKES THE FOLLOWING ANNOUNCEMENT**

**A competitive procedure, based on qualifications only, is hereby announced to appoint a self-employed worker on a continuous basis for a period of 5 months to support the “Econometric modelling of time-varying and non-stationary volatility” under the project PRIN 2020 titled “Fin4Green - Finance for a Sustainable, Green and Resilient Society Quantitative approaches for a robust assessment and management of risks related to sustainable investing”, Prot. 2020B2AKFW\_002 - CUP J33C22000430001 in order to meet the needs of the Department of Economics.**

**Article 1**

**Project for which the appointment is required.  
Duration, scope and location of the appointment.**

The appointment will be for a period of 5 months with an indicative annual commitment of approximately 250 hours.



### **Project and objectives**

this project aims to involve a researcher who is an expert in the specification of econometric models and asymptotic theory, with particular reference to non-stationary and time-varying volatility, for the implementation of appropriate inferential and hypothesis testing procedures.

The researcher will help RU-BO plans to introduce new concepts of climate-related uncertainty and to develop new econometric measures of climate-related uncertainty to analyse its impact on financial markets (T2.2).

### **Scope of the appointment.**

The appointment will entail the following:

- Research activities related to the specification, estimation, and hypotheses testing in the framework of econometric modelling of time series with non-stationary volatilities and correlations.
- Advancement of bootstrap-based methodologies that can account for non-linearities and non-stationarities in financial time series analysis.
- The researcher will also help RU-BO plans to introduce new concepts of climate-related uncertainty and to develop new econometric measures of climate-related uncertainty to analyse its impact on financial markets (T2.2).
- Assessment of climate transition risk and the related climate uncertainty using the methods developed in the previous steps

### Location

The activities will mostly be carried out remotely, as well as at the department and/or at any other University facility or other location chosen by the worker that is functional to achieving the project objectives.

## **Article 2 General application requirements**

This call for applications is open both to permanent **category D and/or EP** employees of the University and to external applicants.

The application requirements for the purposes of this competitive assessment are as follows:

1. Degree qualification: old-system degree or second cycle degree/two year Master with appropriate scientific and professional curriculum.
2. No criminal convictions and/or pending criminal proceedings such as would be incompatible with the appointed work to be carried out
3. Enjoyment of civil and political rights
4. Adequate knowledge of Italian, if the candidate is a foreign citizen
5. Accomplished research experience (at least 5 years) in the field of econometrics;
6. Advanced skills in econometric analysis of time series



For degree qualifications gained abroad, a declaration of equivalence is required in accordance with the applicable laws in force. In the absence of such a declaration, candidates must include with their application a translation in Italian of the foreign degree qualification, accompanied by a declaration by the candidate that the translation is a true representation of the original.

Foreign degree qualifications may be declared admissible by the Selection Committee solely for the purposes of participating in the selection. If the successful candidate has gained degree qualifications in a country outside of the European Union, he/she must send the University the official translation along with a declaration of the value of the degree by the relevant Italian diplomatic or consular official in their country of origin. It must be sent in the same manner as that provided for submitting the application, in accordance with the laws in force, prior to signing the contract.

Applicants who are related, up to and including the fourth degree of consanguinity, to a professor within the Department that has requested the appointment, or to the Rector, the Director General or a member of the Board of Governors of the University, may not participate in the selection. Staff who have taken early retirement are also disqualified from applying pursuant to art. 25 of Italian Law 724/1995.

The requirements must be met on the date of expiry of this notice.

Candidates who do not meet the application requirements or who fail to declare them shall be excluded from the selection procedure.

### **Article 3 University employees**

Permanent employees of the University may indicate their interest using the form in annex 2 in the manner specified in article 5.

Under penalty of exclusion, the application of the employee must be accompanied by the relative AUTHORISATION from their department manager using the form in annex 3.

Work carried out by an employee of the University may be performed only in accordance with the contractual terms and conditions of the collective bargaining contract applicable to the university sector in compliance with the laws in force, particularly Italian Legislative Decree 165/2001, as amended.

The appointment will be performed by the employee during office hours and does not provide for any additional payment in that it is considered part of the services rendered.

### **Article 4 Application**

The application, which must be prepared in line with the template attached to this notice (annex 1) and accompanied by the documentation specified below, must be sent to this Administration by **no later than Friday, June 28, 2024 at 1:00 p.m.**

This notice of selection will be posted on the University website <https://bandi.unibo.it/collaborazioni/incarichi>



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The application may be submitted by the candidate in any of the following ways:

- by fax to 051 2086278
- Submitted by certified email (PEC), sent from the applicant's personal PEC address to [dse.dipartimento@pec.unibo.it](mailto:dse.dipartimento@pec.unibo.it), containing the duly compiled and signed application any other documents required in .pdf format, together with a scanned copy of the applicant's valid identification document.

The date of receiving the applications is established and demonstrated:

- If send by fax: by the date of receipt of the fax;
- if sent by PEC: by the date of the email.

**Applications that are not signed or that arrive after the date indicated above or via means other those indicated will not be considered.**

This office accepts no responsibility for the failed delivery of any correspondence that is not caused by the actions of its employees.

Candidates are responsible for ensuring that their application indicates:

- their name and surname;
- their place and date of birth;
- their nationality;
- their residence and address for the purposes of the selection procedure;
- that they do not have any criminal convictions and that there are no pending criminal proceedings concerning them (where this is not the case, all criminal convictions and/or pending proceedings must be listed);
- that they meet all the application requirements indicated in article 2 of the call for applications.

In their application, disabled candidates, pursuant to art. 3 of Italian Law no. 104 of 5/2/1992, may request the benefits provided for by art. 20 of said law (additional time, special aids, etc.) by attaching a certificate relating to the specific disability, issued by the competent medical commission.

**The following documentation must be included with the application:**

1. Signed and dated curriculum vitae, which must be in the Europass format attached to this call for applications (annex 4). The curriculum must provide a detailed overview of the candidate's educational and professional experience, as well as the qualifications that he/she intends to submit for evaluation;
2. List of qualifications that the candidate intends to submit for evaluation;
3. A photocopy of the candidate's valid identity document;
4. Under penalty of exclusion, permanent employees must submit a written authorisation from their department manager (annex 3).

All candidates are admitted to the selection procedure subject to verification that they meet the requirements to participate. The Office may decide at any time, also following the interview, to exclude a candidate from the selection procedure.



Candidates are reminded that in dealings with the bodies of the public administration and public service providers, the notarial deeds and certificates issued by the Italian public authorities are substituted by the declarations referred to in articles 46 and 47 of Italian Presidential Decree 445/2000.

Any certifications attached to the application will therefore not be considered for the purposes of evaluating the aforementioned qualifications, pursuant to art. 15 of Law 183/2011. Said certifications must be self-certified by the candidate.

### **Article 5**

#### **Admission, selection, ranking and notifying the candidates**

The selection will be based on an assessment of the candidates' qualifications and will be made by a Committee of experts.

The qualifications eligible for consideration are those that fall under the categories indicated in annex 5 to this notice. They will be assessed through the allocation of points as indicated therein.

Qualifications received after the deadline for the submission of applications to participate in the competitive selection procedure will not be considered.

The qualifications may be self-certified by means of a declaration in lieu of a notarial deed or a self-certification contained in the professional curriculum vitae.

The overall final score (max. 30 points) will comprise the sum of the points allocated for the qualifications set out in annex 5.

Upon completion of the selection procedure, the Committee will compile a list of candidates ranked according to merit which will be valid for 5 months and which will be used in the event that the successful candidate does not take up the appointment.

The Department Manager will issue a decree approving the ranking list compiled by the Selection Committee, which will be published on the website of the Department: <https://bandi.unibo.it/collaborazioni/incarichi>.

The decree approving the ranking list will be sent by email to the successful candidate and to those on the ranking list.

### **Article 6**

#### **Overall pay and work specifications for external personnel**

The gross pay, calculated for the entire duration of the contract, is established in the amount of EUR 14.380 (fourteen thousand three hundred and eighty/00), including the taxes, social security and insurance contributions that, by law, must be paid by the worker.

The worker will be paid in arrears in monthly instalments, and the payment shall be subject to a declaration that the work has been duly performed, issued by the Manager in charge of the service, Prof. Giuseppe Cavaliere.



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The worker must take out appropriate third-party liability insurance cover, for which he/she may avail of the University's broker.

In accordance with articles 2222 et seq. of the Italian Civil Code, the services covered by this contract are provided in the context of a working relationship marked by the absence of subordination, involving the provision of services without any specified working hours or hierarchical restrictions.

The worker will offer his/her services on an independent basis, even though he/she will have access to the documentation and facilities of Department of Economics, without this signifying in any way that he/she is permanently established in the organisation of the University of Bologna.

In particular, in order to perform the services, the worker:

- will perform his/her work on a completely independent basis;
- will work in the absence of subordination and without coordination with the activities of the University of Bologna or permanent establishment in its organisation;
- will decide on the technical and operational means of delivering the service, in accordance with any agreements with the University.

This contract does not give rise to any form of exclusive relationship with the University.

The worker will carry out the requested activities personally, without recourse to deputies.

#### **Article 7 Awarding the contract**

In the event of only one application being received or deemed valid, the Administration reserves the right not to proceed with the appointment on grounds of public interest or if the applications are, at the sole discretion of the Administration, deemed unsuitable.

Having identified the person they wish to appoint, and having verified the veracity of the declarations submitted, the Administration will proceed with signing the contract.

Further information may be obtained from Department of Economics who may be contacted by:

Tel. +39 051 2092640 mail [dse.segreteria@unibo.it](mailto:dse.segreteria@unibo.it).

#### **Article 8 Final provisions and data protection**

For the purposes of applying the provisions of Italian Law no. 241 of 7 August 1990, the person in charge of the procedure is Dr Annamaria Iembo Tel. +39 0512092641 mail: [annamaria.iembo2@unibo.it](mailto:annamaria.iembo2@unibo.it).

In accordance with Regulation (EU) 2016/679 and Italian Legislative Decree 196/2003, as amended, personal data provided by the candidates will be processed solely for the purposes of managing the selection procedure. The relative privacy policy is available at the following link:

<https://www.unibo.it/en/university/privacy-policy-and-legal-notes/privacy-policy/personal-data-processing>



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Bologna,

Signature of the Manager

Prof.ssa Carlotta Berti Ceroni