ANNOUNCEMENT OF PUBLIC SELECTION FOR 1 RESEARCH GRANT
(ITALIAN LAW N. 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 named “Applications of Machine Learning and Artificial Intelligence methods in Quantitative Finance and Investments” as part of the research project “Portfolio construction and optimization of Multi-Asset Portfolios with a target volatility level, creation and optimization of “smart” Multi-Factor Portfolios in the Equity and Fixed Income asset classes”.

The research will focus on the development of quantitative methods for the construction, optimization and management of multi-asset portfolios with a target volatility level and of “smart beta” multi-factor portfolios also by using Machine Learning and Artificial Intelligence techniques. The research activity will be done under the supervision of prof. Stefano Marmi and in close collaboration with the Fineco Asset Management quantitative team in Dublin (Ireland) and will include visits, also of several weeks, at Fineco headquarter in Dublin.

Duration of the contract: 3 years
Total gross remuneration, inclusive of all taxes: € 120,000
Deadline for applications: 11 September 2023 at 04:00 PM (Italian time)

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 Mathematics, Physics, Computer Sciences, Statistics, Economics and Finance, Economics of the Financial Markets and Institutions (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, Applied Mathematics, Physics, Financial Mathematics.

HOW TO APPLY

Applicants with all the aforementioned requisites who wish to participate in the selection process must submit their application exclusively online, using the online dedicated PICA procedure at the following link: https://pica.cineca.it/sns
The PICA app can be accessed via SPID, by choosing the institution “Scuola Normale Superiore” from the page of available federations; alternatively, the procedure will necessarily require an e-mail address in order to register into the system.

Once identified/registered and once procedure relating to this selection has been accessed, they must also upload as attachments, through the online PICA procedure, exclusively in PDF format:

a) a non-authenticated photocopy of a valid identity document;

b) an up-dated curriculum vitae containing a detailed description of their educational career and professional experience;

c) publications, including their PhD thesis, and any other document that they believe may be useful to the assessment of their application. Each publication must occupy a space of not more than 30 megabytes. 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 A);

d) a list of the submitted publications.

Until the deadline for the submission of applications, the procedure can save any data inserted in draft mode, enabling their modification and/or integration.

Ensure that you upload native digital computer documents converted to PDF form (not scanned), in particular for documents referred to in letters b) and d).

By the established deadline, applications for participation in the selection must be filled in definitively in all their parts, signed, on pain of exclusion, in one of the modes indicated by the online procedure, and submitted – together with all the attachments – by means of the same online procedure.

No signature will be required when submitting the application only if the SPID is used to access procedure.

The date of online submission will be certified by the PICA procedure; candidates will be notified of the receipt of their applications and their subsequent registration by means of two separate e-mail messages. Each application will be attributed a separate identification number (application ID) and a registration number, both visible inside the application; the application ID must be used, together with the call code 23-AR-SECSS06-SM-25, for any subsequent communications.

Once applications have been submitted online and the confirmation of the online PICA procedure has been received, it will no longer be possible to access them in order to modify them; they may only be withdrawn using the function “ritira/withdraw” on the initial page of the procedure. Candidates can, however, submit a new application. After the deadline for submission, the online procedure will no longer permit access or the online transmission of applications. Please note that the online procedure may undergo temporary suspensions for technical reasons.

No other form of transmission of applications and/or documentation for participation in the selection is allowed other than those indicated above. Solely in the case of proven and certified technical unavailability of the online PICA procedure, the Scuola reserves the right to accept admission applications and/or supporting documentation submitted in other modes, provided they are transmitted before the call deadline.
Technical instructions for completing the application form are available on the Scuola’s website.

Reference Letters: In the online application, applicants may also indicate up to 3 experts in the field of research, to whom the Scuola Normale Superiore will ask to send a letter of reference to be received within 4 days following the application deadline.

INTERVIEW

The Committee can decide to conduct face-to-face interviews or online interviews with the admitted applicants. In any case, the online interview will be permitted to applicants who live permanently outside Italy or are domiciled abroad for work, study or research and request to conduct an online interview instead of a face-to-face interview. Applicants who are unable to carry out an on-site interview for further different reasons can request an online interview and the Committee will decide whether or not to permit it.

In case of online interview, candidates will have to comply with the Guidelines on how to conduct online interviews available on the website of the Scuola Normale, under penalty of exclusion.

The interview will focus on the applicants’ qualifications, on the scientific topics related to the research to be carried out, on the applicants’ proficiency in English and on the following scientific issues: financial markets, quantitative and computational methods for finance, financial econometrics and analysis of time series, analysis and modelling of financial data, portfolio optimization, ML and AI for finance.

For the interview, applicants must show a valid identification document, otherwise they will not be permitted to take part in it.

Applicants who submit the wrong contact details, miss the connection at the date and time communicated by the Administration or fail to submit an identification document forfeit their right to participate in the interview and consequently in the selection process.

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

CONTACT DETAILS FOR FURTHER INFORMATION

a) For further administrative information about the application procedure and the relative documentation, or about the selection process itself, please contact the Servizio Personale a contratto (e-mail job.opportunities@sns.it).

b) For any technical problems, candidates must use exclusively the link “Per problemi tecnici contatta il supporto” - “For technical problems contact the online help desk” - visualised in the section at the foot of the page of the website https://pica.cineca.it/sns/.