CALL FOR APPLICATION – Postdoctoral position
(SUMMARY FOR NON-ITALIAN APPLICANTS)

Department of Methods and Models for economics, territory and finance (MEMOTEF)
University of Rome "La Sapienza"

Title of research project: Quantitative models for economics, finance and insurance.
Place of work: Department of Methods and Models for economics, territory and finance (MEMOTEF), University of Rome "La Sapienza".

Length of Appointment: Funding is provided for 1 year.
Value of Grant: The gross salary is 19367,00 Euro for the whole period.

Subjects of the interview: Discussion of a classical model from Mathematical Finance chosen by the candidate. Outline of the candidate’s main research results.

Eligibility:
Applicants must have a Ph.D. in the area of Mathematical Methods in Economics and Actuarial-Financial Sciences, or in Mathematics, Physics, Statistics, or in Economics with a certified mathematical background. Applicants are expected to be at an early stage of their career.

In the interview applicants are expected to be able to discuss about subjects concerning the mathematical background required in the classical model of Mathematical Finance chosen (e.g. optimization, dynamical systems, probability, stochastic processes, dynamic programming, among others).

Application:
The candidate should complete the Application Form (Attachment A) and return it together with the requested documentation by email to rinaldo.coluccio@uniroma1.it

The Application Form must arrive within 30 days from the publication of this call.

In the Application Form candidates must indicate the email address at which they will be notified the date of the interview as well as any other communication that might occur.

Applicants must check that they comply with the eligibility requirements outlined above. These requirements are strictly adhered to and any applicant who does not meet them will be excluded from the competition. The interviews for this fellowship will be held at MEMOTEF Department, University of Rome “La Sapienza”, via del Castro Laurenziano n. 9, Roma. Only applicants that pass the other stages of assessment will be invited. Candidates residing or living abroad may ask to be interviewed via a videoconference. The request, suitably motivated, must be sent together with the Application Form.

Required Documentation:
Candidates must send the Application Form (Attachment A), a xerocopy of Passport or other ID, and the following pdf documentation:

1. official transcript of Bachelor Degree including the final mark and complete academic record;
2. official certificate of Ph.D. degree and transcript of courses attended with final marks;
3. all documents and titles relevant for the selection (scholarships, research fellowships, post-graduate masters, etc.);
4. a signed and dated copy of a recent CV including a list of publications;
5. pdf files of publications.

Contacts:
For any further information foreign candidates may contact Prof. Maria Chiarolla at maria.chiarolla@uniroma1.it
All the other required information to participate to the call are clearly reported on web site of the MEMOTEF Department [http://www.memotef.uniroma1.it/newdip/bandi/assegni_ricerca.php](http://www.memotef.uniroma1.it/newdip/bandi/assegni_ricerca.php)

and also on the web site of the University of Rome “La Sapienza”
[http://www2.uniroma1.it/organizzazione/amministrazione/ripartizionepersonale/concorsi/assegni/default.php](http://www2.uniroma1.it/organizzazione/amministrazione/ripartizionepersonale/concorsi/assegni/default.php)

which represents the official document to be considered for the application.

Rome, April 23, 2012

Head of MEMOTEF Department
Prof. Giorgio Alleva
APPLICATION FORM

I undersigned: first name………………………………… surname………………………………
gender……… date of birth……………………… place of birth……………………………………… country of
birth…………………… place of residence………………………………………… country of residence…………………………….. apply to be admitted to the following competition based on academic qualifications, curriculum vitae and studiorum, and an oral interview:

Department MEMOTEF, University of Roma “La Sapienza”
Call for Application: n.1 Postdoc position - category B, type II – Call n. 3/2012
Research area: AREA 13/D4 - SSD SECS-S/06 (Mathematical Methods in Economics and Actuarial-Financial Sciences)
Title of the research: Quantitative Models for Economics, Finance and Insurance
Duration: 12 months

According to the art.s 46 and 47 of the DPR 445/2000 (Italian Law) and aware that false statements are punishable according to the penal code and by the special laws on this subject

I declare on my own responsibility the following statements:

1) My Citizenship is ………………………………………………………………………………

2) I got no penal sentence, and I have no penal proceedings.

3) I graduated in…………………………… on…………………… awarded by the University of
………………………………………………………………..with marks……………………………

4) I hold the Ph.D degree in ………………………obtained on…………………… awarded by the
university…………………………………………………………

5) I hold no other scholarship, or I will waive it if I pass this selection.

6) I have benefited of a Ph.D fellowship/Grant in Italy for a overall period of months ……………

7) My email address for correspondence is: ………………………………………………………………

8) I do not have among my affines or blood relatives up to the fourth degree any professors of the
MEMOTEF Department, nor the President of the University of Rome “La Sapienza” or anyone of his staff

9) All the required documents in pdf format (including my Passport) attached to this Application are the
ture copies of the original ones.

I also attach to this application a list of all documents and titles sent.

Place and Date………………………

Signature……………………………………