





Job announcement: ECON-PSR-INDF-2024-04

Position overview

For an ERC-funded research project in Finance, Prof. Kuvshinov seeks to hire a research assistant starting in March 2024. The research assistant will collect and analyse historical data on safe asset prices and quantities, and help develop the research projects based on these data (full details in sections below).

Job location

Barcelona, Universitat Pompeu Fabra (UPF), Ciutadella Campus, Department of Economics and Business. The work is to be carried at the campus.

About UPF: https://www.upf.edu/web/universitat

About the Department of Economics and Business:

https://www.upf.edu/web/econ/publications

Funding body

EU's Horizon Europe programme. European Research Council Starting grant 'Safety, Liquidity, and Crises', 2024–2028. Principal investigator: Dmitry Kuvshinov.

More information:

https://cordis.europa.eu/project/id/101116832

https://dkuvshinov.com/

Job offer

Research Support Staff in Finance and Accounting, Department of Economics and Business, Pompeu Fabra University.

Type of contract: Open-ended, in accordance with decree RD 32/2021 of 28 December, 2021.

The contract will end with the completion of the tasks described under the Job Description section.

Incompatibilities: This contract might be incompatible with other contracts.

Probationary period: Six months. Employer: Universitat Pompeu Fabra.

Starting date: March 2024.

Job description:

For the dataset on historical safe asset prices and quantities in advanced economies, the successful applicant will carry out the following tasks:

- Digitising historical data on asset prices and bid-ask spreads in selected advanced economies (several European countries and the US).
- Cleaning, organising, and streamlining the digitised data using Excel, R, and Stata.
- Undertaking empirical analysis of these data for research projects.
- Academic literature reviews for articles on Financial Economics (search for relevant literature; evaluate sources; identify themes, debates, gaps; review writing).

Reporting line: this position reports to the principal investigator of the project.

Requirements

EXPERIENCE

Required:

- Experience with working with data for scientific research.
- Previous jobs as a research assistant in academia or similar research environments.

QUALIFICATIONS

- Required: Bachelor's in Economics or related fields.
- Desirable: ongoing or completed Master's degree in Economics or related fields.

SKILLS / KNOWLEDGE

Required:

- IT: Advanced or proficiency level of Excel.
- Scientific software: Advanced or proficiency command of Stata or R.
- Languages: Advanced level in English, both spoken and written (CEFR: C1 or C2; IELTS: minimum 7.0; TOEFL minimum 101).
- Knowledge of the field: Financial Economics (through education or professional experience).
- Familiarity with academic literature review.

Desirable:

- Scientific software: Working knowledge Python.
- Knowledge: Numerical optimization and estimation techniques.
- OCR techniques
- Experience of writing empirical research papers in Financial Economics.

Expected remuneration

Annual gross salary: 23.930,74 euros.

Grup i nivell/ Group and level:

Group 2, level G

Working hours

Part-time, 20 hours/week.

Selection criteria

Overview of the process

1. 2 February: Job vacancy advertisement is posted in the Department of Economics and Business (Universitat Pompeu Fabra): https://www.upf.edu/web/econ/research-project-positions

Job opportunities > Research Project Positions > Research Support Positions

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It is also posted in EURAXESS.

- 2. 16 February: Application period ends.
- **3. 19 February**: Publication of the list of admitted and excluded candidates. The reason for exclusion is provided, and candidates have five days to submit any missing or incomplete information and/or documents.

Please be aware that provisionally excluded applicants will not be notified; applicants are asked to check the list, which will be available on the above-mentioned website.

After these five days, a final list with admitted and excluded candidates is published, and the date for the online interview will be announced.

Of all the admitted candidates, only shortlisted ones will be contacted via email to arrange the online interview; each shortlisted candidate will be given the detailed rating which will be used by the selection committee to assess their fit to the required and desired experience, qualifications and skills/knowledge.

Before or after the interview, if the committee deems it necessary, one or two referees will be contacted, with prior permission of the applicant; candidates might also be required to take a test in order to assess their level of skills and/or knowledge.

4. 27 February: Publication of the selection process results. Shortlisted candidates will not be notified; therefore, they are asked to check the outcome of the selection process on the above-mentioned website. Allegations can be submitted in the following 5 working days. The announcement of the chosen candidate is expected to be published on 6 March 2024.

The candidate with the highest score in the selection process will be awarded the job. The minimum score needed to pass the selection process is 80 points.

General rating system

Experience: 50% Qualifications: 15% Skills/knowledge: 35%

Selection Committee

President: Dmitry Kuvshinov.

Committee members: Victoria Vanasco and Javier Gil-Bazo.

Head of the Department of Economics and Business at UPF: Daniel Serra.

Documents and application

Documents

- CV in English (maximum: two pages).
- Motivation letter in English explaining the applicant's interest in and fit for the

position.

- Scan copy of the university degree.
- Names, positions and contact details of 1 or 2 referees (NB no referee will be contacted without the candidate's prior permission).

Submitting an application

- A zip file containing all the application documents should be sent to Ms. M. Novoa via email (mariona.novoa@upf.edu), with the subject line ECON-PSR-INDF-2024-04. Please name the zip file ECON-PSR-INDF-2024-04 Lastname Firstname.
- The application submission deadline is 16 February 2024, 23:00pm (UTC+1). Applications received after the deadline will not be considered.

Data protection

Please refer to: https://rat.upf.edu/en/II014

Date of publication: 2 February 2024

Documents for processing the contract

The following documents are necessary to process the contract:

- EU citizens: Spanish ID or foreigners' identification number (NIE) and passport; Spanish Social Security number; Spanish bank account number.
- Non-EU citizens: valid Spanish work permit; foreigners' identification number (NIE) and passport; Spanish Social Security number; Spanish bank account number.

More information

Please send any inquiries about this vacancy to:

Mariona Novoa

Department of Economics and Business

Universitat Pompeu Fabra

mariona.novoa@upf.edu