

## **Bucharest University of Economic Studies (UES)**

No./Date: 11866/25.08.2023

### **ANNOUNCEMENT**

The Bucharest University of Economic Studies is organizing a selection for the following vacancy:

**Experienced researcher - 3 positions** within the *“IDA Institute for Digital Assets” project*, project code 166/15.11.2022

Part-time work of maximum 40 hours/month, distributed unequally, gross hourly salary 241.50 lei, fixed period of 12 months with evaluation and possibility of extension until June 30, 2026.

**A. To participate in the competition, candidates must meet the following general and specific conditions:**

#### **1. General conditions:**

- a) has the minimum statutory age;
- b) has full capacity to work;
- c) meets the study conditions and, where appropriate, seniority or other specific conditions according to the requirements of the position put up for competition;
- d) has not been definitively convicted for committing a crime against humanity, against the State or against authority, or for an offence committed in the course of or in connection with the performance of his or her duties, which obstructs the course of justice, or for forgery or acts of corruption or a crime committed with intent, which would make him or her incompatible with the exercise of the function, except for the situation in which rehabilitation intervened.

#### **2. Specific conditions:**

- a) level of education: higher education completed with a Ph.D. degree;
- b) field of study: economics, business administration, cybernetics and statistics, economic informatics, finance, or similar;
- c) other specific conditions.

#### **Skills/Qualifications**

- Ph.D. degree in economics, finance, or a related field.
- Excellent experience in conducting quantitative research, preferably in systemic risk and financial technology.
- Proficiency in mathematical statistics, time series analysis, and high dimensional data science
- Strong programming skills in languages such as Python, R, or MATLAB.

- Excellent written and verbal communication skills.
- Ability to create scientific ideas and work collaboratively in a research team.

### **Specific Requirements**

- Lead research on systemic risk in the financial sector, with a focus on digital assets and blockchain technology.
- Apply robust econometric and economic modeling techniques to analyze financial markets and systemic risk factors.
- Develop and implement research methodologies for analyzing the impact of blockchain adoption on systemic risk.
- Publish research papers and reports on systemic risk, financial markets, and the DA ecosystem.

### **B. The selection will consist of:**

- 1. Evaluation of selection files;**
- 2. Interview:** structured interview (in the situation where at least 2 candidates do not register, the competition committee can decide to simplify the procedure and carry out the selection without conducting the interview);
  - *the date and time of the interview:* to be announced at the same time as the results of the selection files evaluation are published;
  - *the place of the interview:* to be announced at the same time as the results of the selection files evaluation are published,

The tests are eliminatory, the minimum score for each test is 70 points.

### **C. Topics and bibliography:**

#### **1. Topics:**

1. Digital assets
2. Blockchain
3. Risk Management
4. FinTech
5. Digital business models

#### **2. Bibliografia:**

1. Baruník J, Křehlík T (2018), Measuring the frequency dynamics of financial connectedness and systemic risk. *Journal of Financial Econometrics*. <https://doi.org/10.1093/jjfinec/nby001>
2. Bonnet S & Teuteberg F (2023). Impact of blockchain and distributed ledger technology for the management of the intellectual property life cycle: A multiple case study analysis. *Computers in Industry*. <https://doi.org/10.1016/j.compind.2022.103789>
3. Chalmers D, Matthews R & Hyslop A (2021). Blockchain as an external enabler of new venture ideas: Digital entrepreneurs and the disintermediation of the global music industry. *Journal of Business Research*. <https://doi.org/10.1016/j.jbusres.2019.09.002>

4. Diebold FX, Yilmaz K (2012). Better to give than to receive: Predictive directional measurement of volatility spillovers. International Journal of forecasting. doi.org/10.1016/j.ijforecast.2011.02.006
5. Frizzo-Barker J, Chow-White PA, Adams PR, Mentanko J, Ha D & Green S (2020). Blockchain as a disruptive technology for business: A systematic review. International Journal of Information Management. <https://doi.org/10.1016/j.ijinfomgt.2019.10.014>
6. Lim B, Arik SÖ, Loeff N & Pfister T (2021). Temporal fusion transformers for interpretable multi-horizon time series forecasting. International Journal of Forecasting. <https://doi.org/10.1016/j.ijforecast.2021.03.012>
7. Liu Y, He D, Obaidat MS, Kumar N, Khan MK & Choo KKR (2020). Blockchain-based identity management systems: A review. Journal of network and computer applications. <https://doi.org/10.1016/j.jnca.2020.102731>
8. Ren R, Althof M, Härdle WK (2022). Financial risk meter for cryptocurrencies and tail-risk network based portfolio construction. <https://doi.org/10.1142/S0217590822480010>
9. Zhan Y, Xiong Y & Xing X (2022). A conceptual model and case study of blockchain-enabled social media platform. Technovation. <https://doi.org/10.1016/j.technovation.2022.102610>

**D. Contents of the competition file:**

1. List of all attached documents;
2. Application form addressed to the Rector of UES;
3. Declaration regarding the existence/non-existence of situations of incompatibility;
4. Copy of the identity document or any other document certifying the identity, according to the law, if applicable;
5. Copy of marriage certificate or proof of the change of name, if the candidate has changed his/her name (proof of change of name);
6. Curriculum Vitae in European format (<https://europa.eu/europass/ro/create-europass-cv>) – signed and dated on each page;
7. Copies of documents certifying the level of studies and other documents certifying the completion of specializations, as well as copies of documents proving that the specific conditions proving that the specific conditions for the position have been met;
8. Other documents relevant to the competition.

**E. Contact information:**

Applications will be submitted by 04.09.2023 at 16:00, at the UES Registrar's Office.  
Contact person: university professor dr. Daniel Traian Pele – email: danpele@ase.ro.

**F. Calendarul concursului:**

<b>No. crt.</b>	<b>Activities</b>	<b>Date</b>
<b>1.</b>	Publication of the announcement	25.08.2023
<b>2.</b>	Submitting the candidates' competition files at the ASE Registrar's Office and verification of the documents in the file	Until 04.09.2023

<b>3.</b>	Selection of application files by the members of the competition committee	05.09.2023
<b>4.</b>	Publication of the results of the selection of the application files	06.09.2023
<b>5.</b>	Submission of appeals regarding the results of the selection of application files	07.09.2023
<b>6.</b>	Publication of the results of the appeals	08.09.2023
<b>7.</b>	Interview	11.09.2023
<b>8.</b>	Communication of the results after the interview	12.09.2023
<b>9.</b>	Submission of appeals regarding the interview results	13.09.2023
<b>10.</b>	Publication of the results of the appeal	14.09.2023
<b>11.</b>	Publication of the final results	14.09.2023
<b>12.</b>	Appointment to the position	After approval from the Board of Trustees

**Note:** if at least two candidates do not apply, the committee appointed by Decision of the Rector will recommend that the results of the selection process be validated solely on the basis of the analysis of the application file.