

Annex 4 to the procedure for recruitment and selection of personnel for nomination/employment in research project teams

Verification of competition files regarding the fulfilment of the conditions for participation in the competition

NR
REGISTRATURA GENERALĂ
3558
din 19.03.2024

"Non-Gaussian self-similar processes: Enhancing mathematical tools and financial models for capturing complex market dynamics" - 760243/28.12.2023, project number 194/31.07.2023

Nr.	Position	Level of Education	Executive/ Management	Specific conditions	Candidate	Competition Files Registration number	Candidate information (studies, seniority, experience, and other information relevant to the position put up for competition)	Fulfillment of the conditions for participation in the context (Admitted / Rejected) / Observations ¹
1.	Experienced Researcher - 1	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree; Field of studies: economic sciences, economics; Other specific conditions: - A solid practical experience in the field of statistics and stochastic modeling with applicability in microeconomics, macroeconomics and sustainability. Experience in previous similar projects will be considered a major advantage; - Advanced use of E-views/Stata econometric modeling tools and software; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in finance, risk management, and sustainability, which demonstrate expertise and independent research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in mathematical finance, in journals relevant to the scientific community;</p>	Florescu Margareta Stela	3519/18.03.2024	-experience according to announcement	Admitted

¹ Se va completa cu Admis / Respins. În cazul în care se completează Respins, se menționează motivul respingerii dosarului.

2.	Experienced Researcher - 2	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree; Field of study: economic sciences, cybernetics and statistics, mathematics and natural sciences, mathematics; Other specific conditions: - A solid practical experience in the field of statistics and stochastic modeling in finance, risk management, and sustainability. Experience in previous similar projects will be considered a major advantage; - Advanced use of E-views/Stata econometric modeling tools and software; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in finance, risk management, and sustainability, which demonstrate expertise and independent research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in mathematical finance, in journals relevant to the scientific community;</p>	Cotfas Liviu-Adrian	3269/12.03.2024	-experience according to announcement	Admitted
3.	Postdoctoral researcher - 1	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree; Field of studies: economic sciences, finance; Other specific conditions: - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions provided by European Research Executive Agency (ERA); - A solid practical experience in the field of statistics and stochastic modeling in finance, and risk management. Experience in previous similar projects will be considered an advantage; - The use, at an advanced level, of Python modeling tools and software; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from</p>	Anghel Andrei Bogdan	3375/14.03.2024	-experience according to announcement	Admitted
				Davidescu Adriana Anamaria	3504/18.03.2024	-experience according to announcement	Admitted	

			<p>international literature. It is considered an advantage to have a certificate attesting to this knowledge;</p> <ul style="list-style-type: none"> - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in finance, and risk management, which demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in mathematical finance, in journals relevant to the scientific community; 					
4.	Postdoctoral researcher - 2	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree; Field of study: mathematics and natural sciences, field of mathematics; Other specific conditions: - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions laid down by the European Research Executive Agency (ERA); - A solid practical experience in the field of statistical mathematics and stochastic modeling. Experience in previous similar projects will be considered an advantage; - Deep understanding of the fundamentals and applications of stochastic processes, including detailed knowledge of self-similar processes and Hermite processes; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature. It is considered an advantage to have a certificate attesting to this knowledge; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling that demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in journals relevant to the scientific community;</p>	Cimpean Iulian	3485/18.03.2024	-experience according to announcement	Admitted

				<p>Level of education: higher education completed with a doctor's degree; Field of studies: economic sciences, finance; Other specific conditions: - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions provided by European Research Executive Agency (ERA); - A solid practical experience in statistics and stochastic modeling in finance, and risk management. Experience in previous similar projects will be considered an advantage; - Advanced use of R modeling tools and software; - Chartered Financial Analyst (CFA) level 3 graduation; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature. It is considered an advantage to have a certificate attesting to this knowledge; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in finance, and risk management, which demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in mathematical finance, in journals relevant to the scientific community;</p>				Admitted
5.	Postdoctoral researcher - 3	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree; Field of study: mathematics and natural sciences, field of mathematics; Other specific conditions: - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions provided by European Research Executive Agency (ERA); - A solid practical experience in the field of statistical mathematics and stochastic modeling. Experience in</p>	Anghel Andrei Bogdan	3374/14.03.2024	-experience according to announcement	Admitted
6.	Postdoctoral researcher - 4	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree; Field of study: mathematics and natural sciences, field of mathematics; Other specific conditions: - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions provided by European Research Executive Agency (ERA); - A solid practical experience in the field of statistical mathematics and stochastic modeling. Experience in</p>	Dierz Charles-Philippe Mannel Francois	3503/18.03.2024	-experience according to announcement	Admitted

			<p>similar research projects will be considered an advantage;</p> <ul style="list-style-type: none"> - Deep understanding of the fundamentals and applications of stochastic processes, including detailed knowledge of self-similar processes and Hermite processes; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature. It is considered an advantage to have a certificate attesting to this knowledge; - Candidates must demonstrate that they have contributions and publications in the field of statistical mathematics and stochastic modeling that demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in journals relevant to the scientific community; 					
7.	Postdoctoral researcher - 5	Higher Studies	E	<p>Level of education: higher education completed with a doctor's degree;</p> <p>Field of studies: economic sciences, agricultural and environmental economics;</p> <p>Other specific conditions:</p> <ul style="list-style-type: none"> - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions laid down by the European Research Executive Agency (ERA); - Advanced use of EViews/Stata econometric modeling tools and software; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature. It is considered an advantage to have a certificate attesting to this knowledge; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in sustainability, which demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in sustainability, in journals relevant to the scientific community; 	Constantin Marius	3345/13.03.2024	-experience according to announcement	Admitted

			<p>Level of education: higher education completed with a doctor's degree; Field of studies: economic sciences, economics and international affairs; Other specific conditions: - The candidate at the date of the appeal (26/06/2023), held a doctorate and had research experience of no more than 8 full-time equivalent years, from the date of the first doctoral degree, but not exceeding 10 full-time equivalent years in conditions laid down by the European Research Executive Agency (ERA); - Advanced use of Eviews/Stata econometric modeling tools and software; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature. It is considered an advantage to have a certificate attesting to this knowledge; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in international sustainability finance that demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in international sustainability finance, in journals relevant to the scientific community;</p>	<p>Radu Ioana Alexandra</p>	<p>3255/12.03.2024</p>	<p>-experience according to announcement</p>	<p>Admitted</p>	
<p>8.</p>	<p>Postdoctoral researcher - 6</p>	<p>Higher Studies</p>	<p>E</p>					
<p>9.</p>	<p>Experienced researcher - 1-3</p>	<p>Higher Studies</p>	<p>E</p>	<p>Level of studies in progress: higher doctoral studies; Field of study: mathematics and natural sciences, field of mathematics; Other specific conditions: - Deep understanding of the fundamentals and applications of stochastic processes, including detailed knowledge of self-similar processes and Hermite processes; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature; - Candidates must demonstrate that they have contributions and publications in the field of mathematics, statistics and stochastic modeling that demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic</p>	<p>Constantinescu Valentin-Ioan</p>	<p>3490/18.03.2024</p>	<p>-experience according to announcement</p>	<p>Admitted</p>
					<p>No candidate registered</p>	<p>No candidate registered</p>		
					<p>No candidate registered</p>	<p>No candidate registered</p>		

			modeling in finance, in journals relevant to the scientific community;												
10.	Experienced researcher - 4-6	Higher Studies	E	<p>Level of studies in progress: higher doctoral studies; Field of study: economic sciences, finance/economics and international business/cyber and statistics; Other specific conditions: - Advanced use of R modeling tools and software; - Advanced knowledge in English (written and spoken) to be able to access and disseminate knowledge from international literature; - Candidates must demonstrate that they have contributions and publications in the field of statistics and stochastic modeling in finance, and risk management, which demonstrate expertise and research capacity. It is considered an advantage if candidates demonstrate that they have publications in non-Gaussian stochastic modeling in mathematical finance, in journals relevant to the scientific community;</p>	<table border="1"> <tr> <td>Giulovan Aura</td> <td>3467/18.03.2024</td> <td>-experience according to announcement</td> <td>Admitted</td> </tr> <tr> <td>Boțoroga Cosmin-Alin</td> <td>3370/14.03.2024</td> <td>-experience according to announcement</td> <td>Admitted</td> </tr> </table>	Giulovan Aura	3467/18.03.2024	-experience according to announcement	Admitted	Boțoroga Cosmin-Alin	3370/14.03.2024	-experience according to announcement	Admitted	No candidate registered	
Giulovan Aura	3467/18.03.2024	-experience according to announcement	Admitted												
Boțoroga Cosmin-Alin	3370/14.03.2024	-experience according to announcement	Admitted												

The interview will be held online, on the ZOOM platform, the time and the connection link will be sent to the candidates on their e-mail addresses.

COMISIA DE CONCURS:

Președintele: Prof. univ. dr. Ciprian Andrei TUDOR

Membru: Prof. univ. dr. Robert Aureliian ȘOVA

Membru: Prof. univ. dr. Alexandra Iavina HOROBETI

Secretar: CALOTĂ Mihaela – Manuela

Membru supleant: Conf. univ. dr. Gabriel RADU