

Bucharest University of Economic Studies

Date: 31.01.2025

ANNOUNCEMENT

Bucharest University of Economic Studies is currently holding a selection process for **two Experienced researcher** positions within the *“IDA Institute of Digital Assets” project, code number 166/15.11.2022*

The employment offered for this position is part-time, with a maximum of **40 working hours** per month, which may be unevenly distributed.

The gross hourly wage for this position is **241,50 lei** per hour.

The individual employment contract will be concluded for a fixed period until **June 30, 2026**, (with a possibility for extension).

A. To participate in the recruitment and selection process, candidates must meet the following general and specific conditions:

1. General conditions:

- a) has Romanian citizenship, citizenship of other member states of the European Union, of states belonging to the European Economic Area and/or foreign states as defined by art. 2 lit. a) of GEO 194/12.12.2002 with subsequent amendments and completions, respectively persons who do not have Romanian citizenship, citizenship of another EU member state or citizenship of the Swiss Confederation;
- b) has the minimum age regulated by the legal provisions;
- c) has full capacity;
- d) has a relevant state of health for the position he is applying for.
- e) meets the conditions of education and, where appropriate, seniority or other specific conditions by the requirements of the post to be filled;
- f) has not been convicted of a crime against humanity, against the State or authority, or of 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 forgery or corruption, or of an offence committed with intent which would make him or her incompatible with the performance of his or her duties, unless he or she has been rehabilitated.

2. Specific conditions:

- a) level of studies: higher education completed with a Ph.D. degree;
- b) area of studies: economics, business administration, cybernetics and statistics, economic informatics, finance, engineering or similar;
- c) Other specific conditions:
 - i. Lead research on systemic risk in the financial sector, with a focus on digital assets and blockchain technology.

- ii. Apply robust econometric and economic modeling techniques to analyze financial markets and systemic risk factors.
 - iii. Develop and implement research methodologies for analyzing the impact of blockchain adoption on systemic risk.
 - iv. Publish research papers and reports on systemic risk, financial markets, and the DA ecosystem.
- d) **Skills/Qualifications**
- i. Ph.D. degree in economics, finance, or a related field.
 - ii. Excellent experience in conducting quantitative research, preferably in systemic risk and financial technology.
 - iii. Proficiency in mathematical statistics, time series analysis, and high dimensional data science
 - iv. Excellent written and verbal communication skills.
 - v. Ability to create scientific ideas and work collaboratively in a research team.
 - vi. Advanced proficiency in English (both written and spoken), enabling the access and dissemination of knowledge from national and international specialized literature

B. The recruitment and selection process will consist of:

Step 1: Evaluation of the files submitted by the candidates;

Step 2: Structured interview (if there are not at least 2 candidates, the selection committee may decide to simplify the procedure and make the selection without the interview stage):

- *The date and time of the interview* will be communicated concurrently with the results of the evaluation of the files submitted by the candidates;
- *The place of the interview* will be communicated simultaneously with the results of the evaluation of the files submitted by the candidates.

The evaluation samples are eliminatory; the minimum score to be obtained for each sample is 50 points.

C. Topics and bibliography:

1. Topics:

1. Digital assets
2. Blockchain
3. Risk Management
4. FinTech
5. Digital business models
6. Quantinar.com, Quantlet.com, Blockchain-research-center.com

2. Bibliography:

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>Get
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 to be submitted by candidates:

1. A record of the enclosed documents
2. Application for the recruitment and selection process addressed to the Rector of ASE;
3. Copy of the identity document or any other document attesting the identity, according to the law, if applicable;
4. Copy of marriage certificate or proof of name change, if the candidate changed his name (proof of name change);
5. The criminal record or a statement on his responsibility that he/she has no criminal record that makes him/her incompatible with the position for which he/she is applying;
6. Medical certificate attesting the appropriate health status issued no more than 6 months before the selection by the family doctor of the candidate or by the competent medical units, or the declaration on its responsibility, with the obligation to fill in the competition file with the medical certificate at the latest by 20th of February 2025.
7. Declaration on own responsibility, if the candidate has or does not have a husband/wife or relatives and affines, up to the III-th degree inclusively, who are employees of the Bucharest University of Economic Studies in a position of leadership, control, authority with the position for which is organised the selection and recruitment process and he/she is applying for;
8. Statement for the processing of personal data;

9. Curriculum vitae in European format (www.cveuropean.ro/cv-online.html) – signed and dated on each page;
10. Copies of documents that certify the completed level of education and any other additional documents that attest to the completion of specializations, as well as copies of documents certify the fulfilment of the specific conditions required for the position, as outlined in Chapter A, point 2.

E. Contact information:

The selection files can be submitted in a literal format on February 10, 2025, between 08h00 - 16h00 at the BUES Registration Office, located in the "Ion Angelescu" Building, Caderea Bastiliei Street, ground floor, room 0016, or online at the address provided by the contact person:

- For information regarding responsibilities and duties, email: danpele@ase.ro
- For information regarding the recruitment and selection process: email: dru@ase.ro.

F. Recruitment and selection calendar:

No. crt.	ACTIVITY	Date
1.	Announcement publication	31.01.2025
2.	Submitting the candidates' competition files at the ASE Registrar's Office and verification of the documents in the file	10.02.2025
3.	Selection of application files by the members of the competition committee	11.02.2025
4.	Publication of the results of the selection of the application files	11.02.2025
5.	Submission of appeals regarding the results of the selection of application files	12.02.2025
6.	Publication of the results of the appeals	13.02.2025
7.	Interview	14.02.2025
8.	Communication of the results after the interview	14.02.2025
9.	Submission of appeals regarding the interview results	17.02.2025
10.	Publication of the results of the appeal	18.02.2025
11.	Publication of the final results	18.02.2025
12.	Appointment to the position	After approval from the Board of Trustees