



Entity: Faculty of Economic Sciences University of Warsaw

Position: Student/Ph.D. student – scholarship in NCN project OPUS 23 (two posts)

Requirements:

Candidate 1:

- to be a PhD student or MA student;
- to be familiar with MS Excel or other spreadsheet;
- to be familiar with MS PowerPoint or other presentation program;
- to be able to find and collect data from Internet;
- to be able to read and write scientific texts in English (at least some familiarity is expected with at least one of the disciplines: economics, finance, econometrics, statistics, mathematics or computer sciences);
- it is not necessary, but highly desired to be familiar with some statistical software (preferable R or C++).

Candidate 2:

- to be a PhD student or MA student and to have at least a bachelor degree in economics, finance, econometrics, statistics, mathematics, computer sciences or similar field;
- to be familiar with MS Excel or other spreadsheet;
- to be familiar with MS PowerPoint or other presentation program;
- to be able to find and collect data from Internet;
- to be able to read and write scientific texts in English (at the basic level, simple editing, extracting most important outcomes/information, etc.);
- it is not necessary, but highly desired to be familiar with some statistical software (preferable R or C++).

Description of tasks:

The aim of this project is to explore and develop Bayesian dynamic mixture models for applying them in forecasting several commodities prices. The very important feature of dynamic mixture models is that they fully let the “true” model to switch in time. Numerous literature shows that the set of important determinants of commodities prices vary in time. Moreover, Bayesian dynamic mixture models can still be improved on a theoretical basis. Several steps in this modelling scheme can be explored deeper and improved with various novel tools from machine learning techniques and with genetic algorithms. Therefore, the second aim of the project is to thoroughly analyze and expand dynamic mixture models with a stress put on their economic and financial forecasting applications.

https://projekty.ncn.gov.pl/en/index.php?projekt_id=560885

The student co-investigator 1 will be:

1. collecting data;
2. updating and deeply extending literature reviews;
3. preparing and editing scientific texts;
4. presenting outcomes on scientific meetings;
5. joining the research team meetings;
6. preparing and presenting outcomes, analyses, etc.;
7. if possible, also: implementing algorithms into R or C++ software.

The student co-investigator 2 will be:

1. collecting data;
2. editing scientific texts;
3. joining the research team meetings;
4. helping with the editorial, organizational and data collecting part of the research project.

Employment conditions:

Scholarship of 5000 PLN/month for up to 15 months for the student co-investigator 1 and up to 12 months for the student co-investigator 2, subject to an evaluation procedure after 6 months of employment.

Additional information:

Required documents:

1. Specifying which position is applied for (the student co-investigator 1 or the student co-investigator 2);
2. Scientific CV including scientific accomplishments and publications, information about awards, scholarships and participation in conferences;
3. Information about the course of the studies;
4. A one-page motivation letter describing research interests of the candidate;
5. Signed clause of personal data processing (see below).

Please, send your submission as just one e-mail with all the required documents attached, and entitle the e-mail: "OPUS 23 – job" to: kdrachal@wne.uw.edu.pl

Submission date: 30.11.2024, 23:59 CET

Submission form: email

Planned selection of candidates date : till 20.12.2024

Planned starting date: 1.01.2025

.....
given and family name

Information on personal data processing

Controller

Controller of your personal data processed in connection with the recruitment process is the University of Warsaw, ul. Krakowskie Przedmieście 26/28, 00-927 Warszawa, as the Employer.

Contact with the controller:

- by traditional mail at: University of Warsaw, ul. Krakowskie Przedmieście 26/28, 00-927 Warszawa (name the organizational unit to which your letter is addressed);
- by phone: 22 55 20 355.

Data Protection Officer (DPO)

Controller has designated Data Protection Officer whom you may contact via email at iod@adm.uw.edu.pl. You may contact the DPO in all matters relating to your personal data processing by the University of Warsaw and the exercise of rights in relation to the processing of personal data.

The DPO, however, does not proceed other matters, like handling recruitment procedures, collecting recruitment documents, providing information on current recruitment process.

Purpose and legal grounds of data processing

Personal data of candidates for employment shall be processed for recruitment purposes only.

Your personal data shall be processed in the scope as indicated by employment law¹ (*given name (names) and family name, date of birth, contact information as provided, education, professional*

¹ Art. 22¹ of the law of June 26, 1974 Labour Code (i.e. Journal of Laws 2019 item 1040 with subsequent changes);

qualifications, previous employment) for the purposes of this recruitment process², whereas other data³ shall be processed based on your consent which may take the following wording:

I agree to the processing of personal data provided in (e.g. CV, cover letter, and other submitted documents) by the University of Warsaw for realising my recruitment process.

If your documents include data as mentioned in Art. 9 section 1 of the GDPR (special categories of personal data), processing shall be possible upon your consent to processing such data⁴ which may take the following wording:

I agree to the processing of special categories of personal data, as mentioned in Art. 9 section 1 of the GDPR, provided in (e.g. CV, cover letter, and other submitted documents) by the University of Warsaw for realising my recruitment process.

The University of Warsaw shall be also processing your personal data in future recruitment processes upon your consent⁵ which may take the following wording:

I consent to processing of my personal data for the purposes of any future recruitment processes at the University of Warsaw for the period of the next nine months.

You may revoke all such consents at any time by, for example, sending an email at (email address due for the recruitment process).

² Art. 6 section 1 letter b of the Regulation of the European Parliament and the Council (EU) 2016/679 of April 27, 2016 on protection of individual persons with regard to the personal data processing and on the free flow of such data, and also repealing Directive 95/46/EC (general regulation on data protection) (Official Journal EU L 119 of 04.05.2016, page 1, with subsequent changes) (hereinafter as the GDPR);

³ Art. 6 section 1 letter a of the GDPR;

⁴ Art. 9 section 2 letter a GDPR;

⁵ Art. 6 section 1 letter a GDPR;

Be advised that the revocation of your consent does not affect legal compliance of processing which had been completed upon consent before its revocation.⁶

Data retention period

Your personal data collected in this recruitment process shall be stored over the period of three months from the date the recruitment process is completed.

In case you agree to process your data in future recruitments, your data shall be used over the period of nine months.

Data recipients

Officers authorized by the Controller shall have access to your personal data, the processing of which is in the scope of their duties.

Recipients of personal data may be other subjects obligated by the Controller to provide specific services involving data processing, like

.....

(name all recipients of data)

Data transfer outside the European Economic Area (EEA)

Your personal data shall be disclosed to subjects authorized by law. Signing-in is through Google Forms. Your personal data may be also processed by our provider of G-Suit for education by Google Company in their data processing centres.⁷ Your data shall be protected under the standards of the Privacy Shield, accepted by the European Commission.⁸ This shall guarantee an adequate level of data security.

Rights of the data subject

Under the GDPR data subjects have the following rights:

- *to access data and to receive copies of the actual data;*
- *to correct (rectify) your personal data;*
- *to restrict processing of personal data;*
- *to erase personal data, subject to provisions of Art. 17 section 3 of the GDPR;*
- *to file a claim with the President of the Personal Data Protection Office, if you believe data processing violates law.*

Information on the requirement to provide data

⁶ Art. 7 section 3 GDPR;

⁷ <https://www.google.com/about/datacenters/inside/locations/index.html>

⁸ <https://www.privacyshield.gov>

Providing your personal data in the scope resulting from law is necessary to participate in the recruitment process. Providing other personal data is voluntary.

.....

place and date

.....

applicant's signature