

**Research Studentships (for students of a course that does not award an academic degree)**

Applications are open for one Research Studentship(s), within the framework of project/R&D institution CEMAT, UIDB/04621/2020, financed by national funds through FCT/MCTES (PIDDAC), under the following conditions:

**Scientific Area:** Mathematics/Statistics, Stochastic processes and Stochastic Analysis

**Admission Requirements:**

a) to hold a bachelor or master degree and be enrolled at a course that does not award an academic degree and it is integrated in the educational project of a higher education institution, performed in association or cooperation with one or several R&D units;

b) not to exceed with this contract, including the possible renovations, an accumulated period of two years in this type of studentship, continuously or with interruptions.

**Workplan:** In this research project we plan to tackle the problem of pairs trading in the quasi-multivariate setting. The proposed methodology is fully data-driven, making use of innovative machine learning techniques not only for the pairs selection but also in the setting of the trading rules.

**Legislation and Regulations:** Statute of Scientific Research Fellow, approved by Law nr. 40/2004, of August 18, as worded by Decree-Law nr. 123/2019, of August 28; FCT Regulation for Research Studentships and Fellowships, available on <https://www.fct.pt/apoios/bolsas/docs/RegulamentoBolsasFCT2019.pdf> and <https://dre.pt/application/file/a/127230968>.

**Workplace:** The work will be developed at CEMAT of Mathematics Department of IST, under the scientific supervision of Prof. Cláudia Nunes Philippart

**Duration:** The research fellowship(s) will have the duration of 3 months. It's expected to begin in July 2024, and may be eventually renewed up to the maximum of 6 months, including the duration of the initial contract.

**Monthly maintenance allowance:** According to the values for Research Fellowships awarded by FCT in Portugal ([https://www.fct.pt/wp-content/uploads/2024/02/Tabela-de-Valores-SMM\\_atualizacao-2024.pdf](https://www.fct.pt/wp-content/uploads/2024/02/Tabela-de-Valores-SMM_atualizacao-2024.pdf)), the amount of the monthly maintenance allowance is €1259,64, the payment method an option of the Fellow by Wire Transfer/Check.

**Selection methods:** The selection methods will be the following: *Curriculum evaluation*, with the respective weight of 100 points

**Composition of the selection Jury:** Cláudia Nunes Philippart/Manuel Scotto/Maria do Rosário Oliveira.

**Announcement/ notification of the results:** The final evaluation results will be communicated to all applicants by email.

**Deadlines and procedures of complaint and appeal.** A complaint may be lodged from the final decision within 15 working days, or an appeal to the Executive Board of IST-ID within 30 working days, both counted from the respective notification

**Application deadline and formalization:** The call is open from July 1 until July 12, 2024



It is mandatory to formalize applications with the submission of the following documents: i) B1 Form – Fellowship application (<https://ist-id.pt/concursos/bolsas/>); ii) *Curriculum Vitae*; iii) academic degree certificate, where applicable; iv) proof of enrollment at a course that does not award an academic degree; v) motivation letter; vi) (for holders of Bachelor or Master degrees who are enrolled at a course that does not award an academic degree) declaration on honour that the applicant does not exceed with this contract an accumulated period of two years in this type of studentship, continuously or with interruptions.

Applications must be submitted to the email: [cnunesph@gmail.com](mailto:cnunesph@gmail.com)



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