### 2020-IPR-B1-FGIV-013588

# FG IV - Scientific support officer -Analysis of financial risks and drivers of financial sector structure

As the science and knowledge service of the Commission, the mission of DG Joint Research Centre is to support EU policies with independent evidence throughout the whole policy cycle.

The JRC is located in 5 Member States (Belgium, Germany, Italy, the Netherlands and Spain). Further information is available at: <a href="https://ec.europa.eu/jrc/">https://ec.europa.eu/jrc/</a>

The Unit Finance and Economy, under the Directorate for Growth and Innovation, supports EU policies in the domains of economics, financial markets and financial stability. Its areas of expertise include applied macroeconomic and time series econometrics, banking and finance, and econometric analysis.

The Unit is looking for two researchers with strong quantitative skills and a solid background in data analysis, modelling and econometrics applied to the fields of banking and finance(broadly defined). Together with more traditional topics, such as systemic risk and banking regulation, the candidates are expected to work on emerging topics such as sustainable finance, including climate risk, as well as fintech. In particular, the Unit will step up efforts on using models and data to: (1) assess financial risks and opportunities related to sustainability and climate-related policy; (2) assess impacts of regulatory and technological changes on financial stability and the structure of financial firms/sectors.

### **Position for:**

## **FGIV- Scientific Support officer**

#### **Oualifications:**

The ideal candidate should have as essential:

- Ph.D. or a minimum of 5 years of research experience after the first degree giving access to doctoral studies;
- Background in Finance/Economics with experience in quantitative analyses, modelling and econometrics, including strong data analysis background, proven by studies or research based on the use of data and statistical methods:
- Experience in conducting research on topics including banking and finance, financial regulation or systemic risk;
- Good knowledge of one or more standard statistical packages, including programming principles, such as: Matlab, Stata, R...;
- Thorough knowledge of spoken and written English (C1), including the ability to write technical and/or policy reports.

The ideal candidate should have as desirable:

- Advanced programming and solutions deployment skills in at least one of the following: Matlab, R, Python, Julia;
- Experience in working with market data and/or micro data

	on companies (including banks).  The preferred candidate will have the following behavioral competencies:  Commitment, motivation and proactivity in pursuing projects;  Ability to work independently, including the effective management of own workload, and also as a part of a team;  Ability to identify and focus on the essential elements of issues and processes so as to achieve established goals efficiently;  Ability to adapt to changing plans and priorities.  The work is aimed at producing background papers and scientific reports informing and supporting the policy debate within the Commission. The position also requires the ability to help in providing an understanding of the policy and economic context to other services of the Commission and to the hierarchy by preparing occasional briefings. The results should be published in JRC scientific and policy reports. The JRC encourages the submission of selected outputs for publication in peer-reviewed journals.
Directorate Unit	Growth and Innovation Finance and Economy  Further information: <a href="https://ec.europa.eu/jrc/en/research-topic/financial-and-economic-analysis">https://ec.europa.eu/jrc/en/research-topic/financial-and-economic-analysis</a>
Indicative duration	36 months initial contract with possible renewals up to maximum 6 years
JRC Site	Ispra
Country	Italy
	The candidate must be on a valid EPSO reserve list for Function Group IV contract staff.
Rules and eligibility	If you are not in any valid EPSO reserve list for Function Group IV contract staff, you can still apply by following these steps.
	You express your interest by applying to the CAST Permanent or to the permanent JRC Call for researchers.
	1. CAST Permanent: open-ended selection procedure to create a pool of candidates from which the institutions, bodies, offices and agencies of the European Union (EU) can recruit contract agents. <a href="https://epso.europa.eu/documents/2240_en">https://epso.europa.eu/documents/2240_en</a>
	2. JRC Call COM/1/2015/GFIV – Research: open-ended selection procedure to create a pool of candidates from which mainly the JRC can recruit contract agents FGIV as researchers. Details available at the link below: <a href="https://ec.europa.eu/jrc/en/working-with-">https://ec.europa.eu/jrc/en/working-with-</a>

<u>us/jobs/vacancies/function-group-IV-researchers</u>

Only then you can apply for this specific position, through <a href="http://recruitment.jrc.ec.europa.eu/?type=AX">http://recruitment.jrc.ec.europa.eu/?type=AX</a>

# **Auxiliary contract staff:**

https://ec.europa.eu/jrc/en/working-with-us/jobs/temporary-positions/contract-staff-members

Article 3b of the Conditions of Employment of Other Servants of the European Union applies: the actual period of employment within the Commission under this type of contract, including any period under renewal, shall not exceed 6 years.

Please note that in case a high number of applications is received only shortlisted candidates will be contacted.