

POLITECNICO DI MILANO



Rep n° 23/2013 - Prot. n° 803

Tit. III – Cl. 11

UOR: MAT

Milano, September 20, 2013

THE DIRECTOR

IN ACCORDANCE with the Italian Presidential Decree No 445 dated December 28th, 2000;

IN ACCORDANCE with art. 2 and 12 of the Italian Ministerial Decree dated April 9th, 2001, on «General criteria for uniform treatment regarding the access to higher education» issued in agreement with art. 4 of the Italian Law No 390 dated December 2nd, 1991;

IN ACCORDANCE with the Rules on Administration, Finance and Accounting, established by Decree of the Rector No 699/AG on February 27, 2013 in particular art. 53 and 67;

CONSIDERING the contribution provided by the Bruti Liberati Family for the establishment of a scholarship in the scientific field of Financial Mathematics;

GIVEN the decision of the Board of the Department of Mathematics dated on September 18th, 2013 to commit to fund scholarships in Financial Mathematics disciplines,

DECREES

the call for the international evaluation for No 1 scholarship "Bruti Liberati Nicola" for studies in Financial Mathematics - Year 2013.

Art. 1

Establishment of the scholarship and eligibility criteria

The scholarship is dedicated to the memory of Nicola Bruti Liberati, a brilliant young graduate student in Financial Mathematics who died prematurely in 2007. The scholarship has been established by the Department of Mathematics, in collaboration with the Bruti Liberati Family, the Bachelier Finance Society and the publisher Springer.

This scholarship aims to reward the best and most original Ph.D. thesis in Financial Mathematics, including but not limited to the following topics: valuation of derivatives, portfolio optimization, risk management, computational finance, probabilistic methods in finance, numerical methods in finance.

The total amount of the grant is Euro 3.000,00 net of social security contributions to be paid by the Administration.

The winner does not enter *into any* employment relationship in return for *scholarship* funds.

As a matter of fact the scholarship is intended to support the educational training of the beneficiary and is subject to the tax regime provided by the Italian law.

To be eligible for the selection procedure, the applicant must have successfully defended his/her Ph.D. dissertation in the years 2011, 2012 and 2013.

Politecnico di Milano
Dipartimento di Matematica

Via Bonardi, 9
20133 Milano
Tel. 02 2399 4502 02 2399
5404/5406
Fax 02 2399 4568
www.mate.polimi.it
piercesare.secchi@polimi.it
www.mate.polimi.it

Art. 2

Applications: terms and conditions

In order to be eligible for this scholarship, candidates must submit the application form enclosed to this call, available in the official POLITECNICO website www.polimi.it and on the website of the Department of Mathematics: www.mate.polimi.it

The candidate, under penalty of exclusion, must include the following documents in the application:

- a copy of the Ph.D. thesis;
- a copy of the Ph.D. Degree Certificate;
- a *curriculum vitae*, detailing the current activities of the applicant;
- at least one reference letter from a professor or from a recognized expert in the field;
- any other documentation deemed necessary by the applicant for the evaluation Commission;
- the photocopy of the passport or of the identity card;
- a list of all the documents submitted.

The Commission will only evaluate applications that are completely uploaded by the deadline.

Due to art. 46 and 47 of the Presidential Decree no. 445/2000, Italian as well as EU candidates are entitled to provide a substitutive self-declaration as certification of the above documents.

The Administration will verify the truthfulness of the self-declarations. In case of non sincere declarations, penal sanctions provided by the article 76 of the Presidential Decree n. 445/2000 will apply, the applicant will not be eligible for the award and he/she will lose all the benefits.

Applications must be sent by mail in a closed envelope no later than January 31, 2014 at 12:00 a.m. as arrival date (stamp and date of the post-office will be considered) to the following address:

**Politecnico di Milano
Dipartimento di Matematica
P.zza Leonardo da Vinci 32
20133 Milano**

with the object: **Borsa di studio «Dott. Nicola Bruti Liberati - Anno 2013»**

and by e-mail in a .pdf format to the address brutiliberatiprize@polimi.it. In case of disagreement between the material sent by mail and that sent by e-mail, the committee will refer to that sent by mail.

The Administration is not responsible in case of lost communication due to incorrect indication of the domicile by the applicant or missing or late communication of any modification of these data or due to a possible postal or telegraphic error not imputable to the same Administration.

Art. 3

Admission Committee and Assessment criteria

The scholarship is awarded on the basis of a comparative assessment carried out by a Committee appointed by the Head of the Department of Mathematics in agreement with the Bachelier Finance Society.

In carrying out the assessment procedure, the Committee may also refer to recognized experts (academicians or industry researchers) involved in the Financial Mathematics area.

To evaluate the candidates for the award of the scholarship, the Committee will proceed by a comparative assessment of their Ph.D. thesis, according to the following criteria:

- scientific relevance of the Ph.D. thesis, 100 points.

The decision of the Committee is unquestionable.

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and by e-mail in a .pdf format to the address brutiberatiprize@polimi.it. In case of disagreement between the material sent by mail and that sent by e-mail, the committee will refer to that sent by mail. The Administration is not responsible in case of lost communication due to incorrect indication of the domicile by the applicant or missing or late communication of any modification of these data or due to a possible postal or telegraphic error not imputable to the same Administration.

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- scientific relevance of the Ph.D. thesis, 100 points.

The decision of the Committee is unquestionable.

Art. 4

Awarding of the scholarship

The Commission will rank the applicants with a motivated report. The rank will be published in the Official Register of the Politecnico di Milano as well as on the Politecnico web site www.polimi.it and on the Department web site www.mate.polimi.it.

The Head of the Mathematics Department will approve by decree the ranking made by the Commission and will declare the winner of the selection.

At the discretion of the Committee, the scholarship can be awarded to more than one candidate. In this case, the full amount of the scholarship will be equally divided among the winners.

At its sole discretion, the Committee may recommend the publication of all or part of the thesis in the Springer catalogue.

Art. 5

Acceptance of the scholarship

Failure to accept the scholarship within 10 days after the notification of the winner status and to agree - without reservations - to all terms and conditions of the call for the scholarship imply that the winner will lose the scholarship. Acceptance declarations sent

- a) by registered mail to the following address:

**Politecnico di Milano
Dipartimento di Matematica
P.zza Leonardo da Vinci 32
20133 Milano**

with the object: **Borsa di studio «Nicola Bruti Liberati - Anno 2013»**

and

- b) by e-mail in a .pdf format to the address brutiliberatiprize@polimi.it

within 10 days after the notification will be deemed to have been submitted in time.

Together with award communication, the award holder will receive a form to provide data for the payment details and for the fiscal deductions. The holder has to return these forms completed and signed together with the declaration of acceptance.

Art. 6

General provisions

- **Tax treatment:** grant awarded under this announcement are subject, for tax purposes, to the current regulations regarding scholarships.
- **Withdrawal:** the scholarship can be revoked if the recipient is subject to disciplinary sanctions.
- **Forfeiture and renouncement:** the candidate who
 - expressly does not accept the scholarship within the deadline and according to the conditions described in the call, except for those who have found themselves unable to do so for health reasons or causes of *force majeure* duly established,
 - provides false statements or omits the disclosures required by Article 1 and Article 2 of this call, subject in any case to additional penalties provided for by applicable law,loses the right to receive the scholarship. The Head of Department will declare by decree the withdrawal of the scholarship.

The winner may refuse the scholarship by written notification addressed to the Head of the Department; in this case, at the discretion of the Committee, the scholarship - or the rest of it - will be made available to other candidates, according to the candidate rank.

- **Failure to assign:** in case the scholarship is not assigned, for any reason, the amount will go to increase the capital of the fund.

Art. 7
Payment

The scholarship, for a total amount of € 3.000,00 net, will be paid in one installment.

Art. 8
Privacy policy

The personal information provided in the application will be treated in compliance with the right of protection of personal data and the right of protection on the privacy and personal identity, in accordance with Italian Legislative Decree No. 196 June 30, 2003 and its amendments and additions (Personal Data Protection Code). The Department of Mathematics, as owner of personal data processing, ensures that the data provided by applicants will be used exclusively for purposes related to the selection procedure.

The personal data provided by the candidates will be collected and processed by computer and manually at Politecnico di Milano solely for purposes connected with the evaluation procedure in compliance with the laws currently in force. The request of data is a mandatory condition in order to manage the evaluation procedure; therefore, any failure to provide the requested data will result *automatically* in the exclusion from the selection procedure.

The Head of the Department - Prof. Piercesare Secchi - is entitled to exercise all the rights laid down by art. 7 of the Italian Legislative Decree nr. 196/2003.

For additional information please contact the Administration, at the address: brutiberatiprize@polimi.it
For additional scientific information please contact Prof. Emilio Barucci at the address: emilio.barucci@polimi.it

Art. 9
Person in charge of the procedure

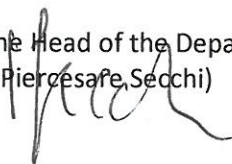
In accordance with art. 5 of law no. 241 dated 7 August 1990 and subsequent amendments and integrations, the person in charge of the procedure is Mrs. Susanna De Leo, tel. 0039-02 / 2399.4596 – e-mail: susanna.deleo@polimi.it.

Art. 10
Notice of advertisement

This announcement, the ranking and the winner will be made public by posting in the Official Register of the University, on the website www.polimi.it and on the website of the Department of Mathematics www.mate.polimi.it.

Milano, September 20, 2013

Signature of the Head of the Department
(Prof. Piercesare Secchi)





"Nicola Bruti Liberati" – Year 2013
International Scholarship Application Form
Deadline 31/01/2014

Politecnico di Milano
Dipartimento di Matematica
Piazza Leonardo da Vinci 32
20133 Milano
ITALY

Me, the undersigned Mr./Ms. ¹
Surname Name

Born in State on
dd / mm / yyyy

Home address No ZIP code

City (State)

Personal tax No or Social Security No

Citizenship

Ph.D. in obtained at the University

..... on
dd / mm / yyyy

ASK

to be admitted to participate in the evaluation procedure for the assignment of the scholarship «Nicola Bruti Liberati – Year 2013, issued by the Department of Mathematics - Head of Department's decree rep. No. 23/2013, Prot. No 803 registered on September 20, 2013.

Contact information

City (State)

Home address No ZIP code

telephone e-mail

Mobile phone

I undertake to promptly communicate any possible change of my own residence or contact details.

Attachments

- copy of the Ph.D. thesis;
- copy of the Ph.D. Degree Certificate;
- *curriculum vitae*;
- No reference letter from a professor or from a recognized expert in the field;
- any other documentation deemed necessary by the applicant for the evaluation Commission;
- photocopy of the passport or of the identity card;
- a list of all the documents submitted.

To this end I hereby declare - in accordance with the provisions of Italian D.P.R. No. 445 of 28th December 2000 - that the information provided in this application is true and correct to the best of my knowledge and that the signature below is my signature.

I agree to my personal data being processed, in compliance with the Italian Personal Data Protection Code (Legislative Decree no. 196/03) and its amendments and additions, for purposes related to this evaluation procedure.

Date
dd / mm / yyyy

.....
(signature)

¹ Please write legibly and complete all required fields

SUBSTITUTIVE NOTARY DEED DECLARATIONS
(ART. 47² OF PRESIDENTIAL DECREE no. 445 of 28.12.2000)

The undersigned _____
(surname) (name)

tax code _____ born in _____ Province (____) on _____

resident in _____ Province (____) in St. _____ no. _____ Postcode _____

telephone: _____ e-mail _____

Aware of the penal sanctions in case of false declarations, of preparation and use of false deeds recalled in article 76³ of P.D. 445 of 28 December 2000, as well as the additional sanctions pursuant to article 75⁴ of the mentioned P.D. 445 of 28 December 2000, consisting of the loss of any benefits ensuing from the issued provision based on false declarations,

DECLARES POSSESSION OF THE FOLLOWING QUALIFICATIONS (other than academic qualifications):

I declare to be aware, pursuant to and by effect of Legislative Decree no.196 of 30 June 2003, that the data collected will be processed, also by means of information technology tools, exclusively within the scope of the provision for which this declaration is given.

Place and date _____

The declarant _____

Pursuant to art. 38⁵ of Presidential Decree 445 of 28 December 2000, the declaration is signed by the interested party in the presence of the delegated employee or signed and sent together with a non-authenticated photocopy of an identity document of the declarant to the appropriate office by fax, a delegated person or by post.

SUBSTITUTIVE NOTARY DEED DECLARATIONS
(ART. 47² OF PRESIDENTIAL DECREE no. 445 of 28.12.2000)

The undersigned _____
(surname) (name)

tax code _____ born in _____ Province (____) on _____

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DECLARES:

that the copies of the following scientific publications (including graduation/PhD thesis or, alternatively, the corresponding abstracts) are true copies of the originals:

I declare to be aware, pursuant to and by effect of Legislative Decree no.196 of 30 June 2003, that the data collected will be processed, also by means of information technology tools, exclusively within the scope of the provision for which this declaration is given.

Place and date _____

The declarant _____

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P.D. 445 of 28 December 2000, published on the Official Gazette no. 42 of 20 February 2001, Ordinary Supplement. Consolidated document of the legislative and regulatory provisions concerning administrative documentation.

¹Art. 46 *Substitutive certification declarations.*

1. The following statuses, personal qualities and facts are proven by declarations, which can also be made at the time of application, signed by the interested party and produced in place of normal certification:

- a) date and place of birth;
- b) residence;
- c) citizenship;
- d) civil and political rights;
- e) marital status (single, married, widow(er), divorced);
- f) family nucleus;
- g) alive;
- h) birth of a child, death of spouse, (grand-) parent or (grand-) child;
- i) registration in orders or lists held by public administration;
- l) membership of professional orders;
- m) academic qualification, exams taken;
- n) professional qualification, specialisation, qualification to practice, training, refresher and technical qualifications;
- o) income and economic situation also for the purpose of concession of benefits of any kind pursuant to special laws;
- p) fulfilment of specific contributory obligations with indication of amount paid;
- q) possession of and indication of tax code, VAT number and any data present in fiscal master files;
- r) unemployed status;
- s) pensioner status and type of pension;
- t) student status;
- u) status as representative of natural or legal persons, tutor executor or similar;
- v) membership of associations or social groups of any kind;
- z) all situations concerning fulfilment of military service obligations, including those certified by the identification slip of the status of service;
- aa) not to have been subjected to penal sentences and not to be subject to provisions concerning application of security and preventative measures, civil decisions and administrative provisions included in the criminal record pursuant to current legislation;
- bb) not to be aware of any legal proceedings in progress;
- bb-bis) not to be subject to legal proceedings applying administrative sanctions pursuant to Legislative Decree 231 of 8 June 2001;
- cc) dependency status;
- dd) all data directly known to the interested party contained in the municipal registry;
- ee) not to be subject to liquidation or bankruptcy and not to have applied for creditor composition agreements.

²Art. 47 *Substitutive notary deed declarations.*

- 1. Notary deed concerning statuses, personal details or facts which are directly known to the interested party is substituted by a declaration made and signed by the same subject to the procedures of article 38.
- 2. Declaration made in the interest of the declarant may also concern statuses, personal details and facts relating to other parties directly known to him/her
- 3. Apart from the exceptions expressly foreseen by law, in relations with public administration and concessionaries of public services, all statuses, personal details and facts not expressly indicated in article 46 must be proven by the interested party by a substitutive notary deed declaration
- 4. Apart from the cases in which the law expressly foresees that reporting to the Judicial Police Authorities is a necessary prerequisite for activating the administrative procedure for issuing a duplicate of an identity document or of data certifying personal details of the interested party, loss of such documents is proven by those applying for a duplicate by a substitutive declaration.

³Art. 76 *Penal regulations.*

- 1. Anyone making a false declaration, preparing false deeds or using the same in cases foreseen by this consolidated document is punishable pursuant to the penal code and special laws on the matter.
- 2. Presentation of a deed containing data no longer corresponding to the truth is equivalent to use of a false deed.

3. Substitutive declarations made pursuant to articles 46 and 47 and declarations made on behalf of persons indicated in article 4, paragraph 2, are considered to be made to a public official.

4. If crimes indicated in paragraphs 1, 2 and 3 are committed to obtain appointment to public office or authorisation to practice a profession or art, the judge, in the most serious cases, may apply temporary ban from public office or from the profession or art.

⁴Art. 75 *Loss of benefits.*

1. Subject to that foreseen in article 76, should false declarations emerge from controls pursuant to article 71, the declarant loses any benefits ensuing from the issued provision based on the false declaration.

⁵Art. 38 *Procedures for sending and signing applications.*

1. All applications and declarations to be presented to public administration or to managers or providers of public services may be also sent by fax or communication technology means.

2. Applications and declarations sent by communication technology means, including applications to participate in selections and competitions for employment, in whatever position, in all public administrations, or for registration in orders, registers or lists held by public administrations, are valid if carried out pursuant to article 65 of Legislative Decree no. 82 of 7 March 2005.

3. Applications and substitutive notary deed declarations to be presented to public administration bodies or to managers or providers of public services are signed by the interested party in the presence of a delegated employee or signed and presented together with a non-authenticated photocopy of an identity document of the undersigned. The photocopy of the identity document is inserted in the folder. Copy of the application signed by the interested party and copy of the identity document may be sent by communication technology means; in procedures for adjudication of public contracts, said possibility is allowed within the limits established by the regulation pursuant to article 15, paragraph 2 of law no. 59 of 15 March 1997.

3-bis. The power of representation for the preparation and submission of applications, projects, declarations and other certificates, as well as for collection of deeds and documents from public administration and managers or providers of public service may be validly conferred on another person pursuant to this article.