



COST Action CA24104: Stochastic Differential Equations: Computation, Inference, Applications

Short-Term Scientific Missions (STSM)

Key dates and deadlines:

Call open from 8 April 2026. STSMs must finish before October 25 to be eligible for support.

Assessment panel meeting dates:

1. May 20, 2026 (apply before 5pm GMT, May 6; STSM may start from June 1)
2. July 15, 2026 (apply before 5pm GMT, July 1; STSM may start from August 1)
3. September 29, 2026 (apply before 5pm GMT, September 28; STSM may start from October 1)

With the exception of the September panel, applications should be received at least two weeks in advance of a panel meeting in order to be considered at that meeting.

Short-Term Scientific Missions (STSM)

STSMs support short research visits that strengthen collaboration within the Action, promote knowledge exchange, and generate concrete scientific outcomes aligned with the objectives of STOCHASTICA. This call concerns Grant Period 1 (1 November 2025 - 31 October 2026). Applicants are encouraged to formulate the STSM as a focused mini collaborative research project with clearly defined goals, work plan, outputs, and follow-up.

Potential applicants are encouraged to discuss ideas in advance with relevant Working Group leaders and potential hosts.

STSMs should contribute to one or more of the Action's Working Groups.

Proposals are particularly welcome when they:

- build bridges across theory, numerics, inference, and applications;
- contribute to the STOCHASTICA computational toolbox, including benchmark problems, reusable code, implementation guidance, or documented workflows;
- promote cross-WG collaboration;
- involve intersectoral collaboration, including academic, public-sector, or industry hosts;
- strengthen participation of early-career researchers and innovators, applicants from Inclusiveness Target Countries, and first-time Action participants.

Eligibility

Grant applications can be made by any Action participant who:

- is registered in COST Action CA24104 STOCHASTICA;
- has an active e-COST profile;
- is affiliated with an eligible institution under current COST rules;
- submits the application before the start of the mission;
- carries out the mission in a country different from their country of affiliation.

Host institutions may be universities, research institutes, public bodies, or industry partners able to support the proposed work and expected outcomes of the mission.

STSMs must last between 5 and 90 calendar days, including travel, and must be completed within the active Grant Period.

If you would like to discuss the suitability of a host institution, please contact the STSM Coordinator – Paweł Morkisz.

Financial Support

STSM grants provide a contribution towards travel, accommodation, subsistence, implementation of the project, and preparation of the final report.

The scheme will award up to a maximum of EUR 4,000 per STSM, with an average award amount of approximately EUR 2,100, subject to the approved budget of the Action.

Travel costs must be reasonable, justified, and proportionate to the proposed mission.

The final awarded amount will be determined on the basis of the duration of the mission, the destination and cost context, the scientific quality of the proposal, the budget justification, the available Action funds, and the expected benefit to the Action.

Where justified, and subject to the availability of funds and approval by the Grant Holder Institution, grantees may request up to 50% pre-payment of the approved grant.

Applicants are reminded that an STSM grant is a contribution and may not necessarily cover all expenses related to the mission.

Expected outputs

Each STSM should lead to at least one concrete outcome relevant to the Action. Expected outputs may include, for example:

- a joint preprint, research note, or methodological note;
- reusable software, a code contribution, or a documented computational workflow;
- a benchmark or test problem, or an implementation note for the STOCHASTICA toolbox;
- a short technical report relevant to a Working Group deliverable;
- a joint publication plan, grant proposal plan, or follow-up collaboration roadmap;
- a presentation of outcomes at a STOCHASTICA meeting, workshop, webinar, or Training School.

Applicants should explain clearly how the proposed mission will contribute to the scientific objectives and long-term impact of the Action.

Application Procedure

1. The applicant encodes a grant application by logging into e-COST and selecting COST Action CA24104 under the Grant Applications section. [Link to template](#). If applicable, please specify the direct Working Group in the application.
2. The application form should be completed in e-COST. Applicants should also ensure that the CV in their e-COST profile is up to date.
3. After encoding the application, the applicant must upload the supporting documents listed below.

The e-COST application includes applicant details, the title of the mission, the host institution details, the budget requested, and the bank details required for payment.

After adding the supporting document(s), the applicant can submit the grant application. The application status will change from draft to submitted. Prior to approval of the application, if needed, the applicant will be able to revise it.

Supporting documents

The following supporting documents must be uploaded:

1. Work plan (2-3 pages) describing the title and objectives of the mission, the scientific background and motivation, the relevance to STOCHASTICA and the relevant Working Group(s), the work to be carried out during the mission, the expected outputs and follow-up, and the timeline of activities.
2. Host confirmation letter stating that the host institution agrees to receive the applicant and support the proposed work during the indicated dates.
3. Budget breakdown including the requested travel costs, the requested daily contribution for accommodation and meals, and a short justification of the total requested amount ([link to daily allowance per country](#)).
4. Any additional document requested by the Action, where applicable.

File naming convention: LastName_FirstName_[document].pdf (for example, Smith_John_workplan.pdf).

Evaluation Process

When the application is submitted, the Training and STSM Coordinator is notified.

Applications are reviewed by the Action's Core Group, in line with COST procedures and the Action's internal governance. Final approval of successful applications and grant amounts follows the formal grant-awarding workflow in e-COST.

Conflicts of interest will be handled in accordance with COST rules.

Criterion	Max points
<i>1. Before any further criteria are considered</i>	
Application is complete and fulfils all requirements	Pass / No pass
<i>2. Evaluation of the grant application</i>	
Scientific quality and clarity of the proposal	3
Relevance to STOCHASTICA objectives and Working Group activities	3
Added value for collaboration and network building	3
Feasibility of the work plan and appropriateness of the budget	3
Capacity-building value and inclusiveness	3
Potential contribution to the Toolbox	3

Positive consideration may be given to proposals that:

- involve collaboration across more than one Working Group;
- strengthen links between mathematical theory, computation, and real-world applications;
- support participation of early-career researchers, applicants from Inclusiveness Target Countries, underrepresented communities, or first-time grantees;
- are likely to produce visible outputs useful for the Action as a whole.

Successful applicants will receive a Grant Letter Notification stating the official approval of the STSM application, the granted budget, and the instructions required for payment.

After the mission

Within 30 days after the end of the mission, or within 6 days of the end of the Grant Period, whichever comes first, each grantee must upload the required report in e-COST.

The report must summarize the work carried out, the main achievements of the STSM, the outcomes produced, and the planned follow-up activities and collaboration.

A report template can be found here: [link](#).

Payment of the grant is subject to the approval of the report and the completion of all required administrative steps.

Acknowledgement of CA24104 in publications and presentations

If work resulting from an STSM is published in a journal, the following acknowledgement should be included:

Part of this work was supported by COST Action CA24104 - STOCHASTICA (Stochastic Differential Equations: Computation, Inference, Applications).

If the work is presented at a conference, workshop, or any other event, the COST logo must be displayed and COST Action CA24104 - STOCHASTICA must be acknowledged.

More information

Website: [Official Action page](#) and [UCC STOCHASTICA page](#)

Online application: [e-COST](#)

COST Annotated Rules: [current annotated rules](#)

Contacts

Scientific questions

Paweł Morkisz

Training and STSM Coordinator

COST Action CA24104 - STOCHASTICA

Administrative and grant-awarding questions

Prof. Evangelia Kalligiannaki

Grant Awarding Coordinator

COST Action CA24104 - STOCHASTICA

Potential applicants are encouraged to discuss ideas in advance with relevant Working Group leaders and potential hosts.

In case of any discrepancy, the current COST rules and Grant Awarding procedures shall prevail.