A student is asking for my signature on their OLA but I have never received an email notification for it

The email that coordinators receive is merely a notification and it is not necessary for the signing procedure.

The coordinator with the permission rights to manage the students will always be able to use the search and filter functionalities of the Erasmus Dashboard to find the student's OLA. If it is an incoming student, it would be key to confirm their home Higher Education Institution name and/or Erasmus code, to make the filtering on the platform easier.