Post Doctoral Fellow (postdoktor) in Financial Statistics

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Lund University School of Economics and Management, Department of Statistics

Lund University was founded in 1666 and for a number of years has been ranked among the world’s top 100 universities. The University has 42 000 students and more than 7 500 staff based in Lund, Helsingborg and Malmö. We are united in our efforts to understand, explain and improve our world and the human condition.

Lund University School of Economics and Management is one of eight faculties within Lund University. More than 4 000 students and 450 researchers, teachers and other staff are engaged here in training and research in economic history, business administration, business law, informatics, economics, statistics and research policy.


Lund University School of Economics and Management is looking for applicants for a postdoctoral position in Financial Statistics.

Job description

The Department of Statistics at Lund University is seeking applicants for a postdoctoral position in the area of financial and econometric statistical models. The main research project will be dealing with dynamical stochastic models for efficient spatial analysis of linkages in financial markets. The holder will conduct independent research in Statistics applied to economics problems, and is expected to work with other researchers at the Department, be willing to interact with students and to actively participate in the activities of the Department.

The position involves a limited amount of teaching (the equivalent of one course a year and some supervision of Bachelor and Masters Theses).

A position as "postdoktor" is aimed at younger researchers and is seen as a first step in a research career.

Qualifications and assessment

Scholarly proficiency is the main requirement for employment. Applicants must hold a PhD in Statistics,
Econometrics, or Mathematical Statistics. The ability to combine theoretical reasoning with careful analysis of empirical data is of importance. Applicants must show a high degree of research expertise as manifested in the quality of their PhD dissertation and other publications. The application must include a research plan that shows the applicant's own ideas for research.

A successful candidate is expected to be familiar with stochastic processes for modeling of complex interactivity. Prior participation in scientific projects that deal with limitations due to skewness and heavy-tails of data is desirable. Knowledge of fundamentals in stochastic modeling in finance is a plus. Willingness to combine advanced theoretical studies with actual statistical and numerical data analysis is also a must. In addition, the candidate is expected to be fluent in mathematical programing involving some modern computing tools such as Matlab, R, Python, or similar. Ability to work in a team is expected and will be assessed.

In addition to the above, the following set of criteria will be applied in the assessment of candidates:

- Relevance and viability of the research plan
- International experience
- Results and distinctions that attest to the applicant's ability to do research
- Ability to engage in activities that inform society at large about research

Evaluation of the applicants will take their experience, knowledge and other personal qualities into consideration. The applicants' ability to use their skills and experience to strengthen and supplement existing research activities within the School of Economics and Management will be also considered.

**Eligibility/Entry Requirements**

The qualifications for academic positions and basis of assessment are given in Chapter 4, Section 3-4 of the Higher Education Ordinance. This position is a qualifying appointment focused on research, with intention to be an initial career step.

A person who holds a doctorate and who has completed the degree within three years prior to the last date for application shall be qualified as a postdoctoral fellow. Candidates who have completed their degree earlier than this can be considered if there are valid reasons. Valid reasons include leave of absence because of illness, parental leave, clinical work, positions as representative in trade union organizations and other similar circumstances.

**Appointment Procedure**

Please apply online via Lund University’s recruitment system (see link below). All documents are to be uploaded in the recruitment system as pdf, word or similar files.

Complementary documents, such as books which cannot be sent electronically, can be posted to the Registry Office, Lund University, P.O. Box 117, SE-221 00 LUND, SWEDEN. The official record number EHLPA 2015/4033 should be clearly stated when sending complementary documents.

Applications must include the following:

1. A cover letter describing your interest in this position.
2. A short research plan.
3. A CV with copies of exam certificates and other appendices.
4. A list of publications.
5. Up to three representative publications/working papers.
6. Three reference letters to be arranged and send directly from referees.

Lund University welcomes applicants with diverse backgrounds and experiences. We regard gender equality and diversity as a strength and an asset.

**Type of employment** Temporary position longer than 6 months

**Working hours** Full time

**First day of employment** 2016-04-01 or by agreement

**Salary** Monthly salary

**Number of positions** 1
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