**Doctoral Student in Financial Statistics**

**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.


The Department of Statistics at Lund University is looking for applicants for a doctoral position in the area of financial statistics. The main research project will be dealing with dynamical stochastic models with economics and financial applications. Developing methods of analyzing extensive data sets, nowadays commonly referred to as Big Data Analytics, is also within the scope of the research project. Current research activities can be overviewed at [http://www.lusem.lu.se/research/faculty/mats-ksp](http://www.lusem.lu.se/research/faculty/mats-ksp).

**Job assignment**

Doctoral students devote their time primarily to completion of course work and the writing of a doctoral thesis. The employment as a PhD student is granted on a yearly basis and the total period of employment may not exceed 4 years of full-time studies. Departmental duties, i.e. teaching, administration or research not directly connected to the dissertation topic, may amount to a maximum of 20% of full time. When such departmental duties are performed, the length of employment is extended accordingly.

**Eligibility/Entry Requirements**

Prerequisites include either a) 240 ECTS-credits (Swe. högskolepoäng) of higher education studies, of which 60 should be on an advanced level (Master’s level), or b) 120 Swedish credits (old) (Swe. poäng; corresponding to 180 ECTS-credits) of higher education studies if they were taken before July 1, 2007. In addition to these general requirements, 90 ECTS credits need to be in statistics or in areas that are relevant for research in statistics. An applicant is also eligible if he or she has acquired the equivalent knowledge some other way, either in Sweden or abroad. The applicant must have a knowledge of English that he / she can benefit from the research literature, doctoral courses and participate actively in seminars.

**Basis of Assessment**

Only those who are or have been admitted to PhD-studies may be appointed to doctoral studentships. When an appointment to a doctoral studentship is made, the ability of the student to benefit from PhD-studies shall be the primary consideration. In addition to devoting themselves to their studies, those appointed to doctoral studentships may be required to work with educational tasks, research and administration, in accordance with specific regulations in the ordinance.

The selection process will primarily take into account the applicant’s ability as shown by a degree of competence in statistics, a potential to develop independent research and willingness to communicate with researchers across different disciplines. Emphasis is placed on the quality of the candidate’s master’s thesis or of other research reports.

**Application**

The application should contain the following documents:
1. a personal letter describing yourself, your specific research interests and your reasons for applying for this position;
2. a curriculum vitae;
3. a certified copy of grades and degree certificates;
4. copies of relevant work such as Bachelor’s or Master’s thesis or articles that you have authored or co-authored;
5. contact information for at least two references from people familiar with your qualifications.

**Type of employment**
Limit of tenure, four years according to HF 5 kap 7§.

Since we strive for a more equal gender distribution within our department, we encourage both female and male applicants.

Lund University promotes an equal opportunities code.
We encourage both men and women to apply for this position.

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

**First day of employment:**
1 August 2015 or by agreement

**Salary:**
Monthly salary

**Number of positions:**
1

**Working hours:**
100 %

**City:**
Lund

**County:**
Skåne län

**Country:**
Sweden

**Reference number:**
PA2015/989

**Contact:**

1. Krzysztof Nowicki, Professor, Head of Department, +46 46 222 89 18, Krzysztof.Nowicki@stat.lu.se

**Union representative:**

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11.May.2015

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15.Jun.2015

**Apply at:**