



Faculty of Science & Health
School of Mathematical Sciences
Postdoctoral Researcher in Financial Mathematics
Fixed Term Contract up to 24 Months

Research Career Framework

As part of this role, the researcher will be required to participate in the DCU Research Career Framework <http://dcu.ie/hr/ResearchersFramework/index.shtml>. This framework is designed to provide significant professional development opportunities to researchers and offer the best opportunities in terms of a wider career path.

DCU has a strong track record in attracting both Irish and European Union research funding under Horizon 2020 (and all previous Framework Programmes), Marie Curie Actions and Erasmus. We offer a dynamic and internationally-focused environment in which to advance your academic career.

Overview

The School of Mathematical Sciences in Dublin City University offers undergraduate and post-graduate degree programmes in Actuarial Mathematics and Financial Mathematics, in addition to service Mathematics courses across all five Faculties of the University. The School faculty has a longstanding commitment to excellence in research in Stochastic Analysis and Financial Mathematics, attracting funding from the European Research Council and Science Foundation Ireland. The School also cooperates with UCD and Maynooth University in the Financial Mathematics and Computation Cluster.

Role

The School of Mathematical Sciences at Dublin City University seeks to appoint a Postdoctoral Researcher in Financial Mathematics as part of the research project *Stationary Financial Risks*, supported by Science Foundation Ireland, and headed by the Stokes Chair of Financial Mathematics, Prof. Paolo Guasoni.

Duties and Responsibilities:

The successful candidate will conduct research in Financial Mathematics in the broad areas of Portfolio Choice, Asset Pricing, Market Frictions, and may contribute to teaching activities in the undergraduate and M.Sc. programs of the School, supervision of postgraduate students, service duties, and furthering links with the financial industry.

Qualifications

The successful candidate will possess a Ph.D. in Mathematics or related discipline and show outstanding promise of excellence in research. An appointment at the Research Fellow level is possible for an exceptionally qualified candidate with significant postdoctoral experience and a proven record of publications in top journals.

Closing date: 9th August 2018

Salary: €36,854-€47,728 (Postdoctoral Research)
€53,243-€58,016 (Research Fellow)

Candidates will be assessed on the following competencies:

- **Discipline knowledge and Research skills** – Demonstrates knowledge of a research discipline and the ability to conduct a specific programme of research within that discipline.
- **Understanding the Research Environment** – Demonstrates an awareness of the research environment (for example funding bodies) and the ability to contribute to grant applications.
- **Communicating Research** – Demonstrates the ability to communicate their research with their peers and the wider research community (for example presenting at conferences and publishing research in relevant journals) and the potential to teach and tutor students.
- **Management & Leadership skills** - Demonstrates the potential to manage research projects including the supervision of undergraduate students and visiting researchers.

Informal enquiries to:

Prof. Paolo Guasoni, Stokes Professor of Financial Mathematics, Dublin City University, Dublin 9.

E-mail: paolo.guasoni@dcu.ie Telephone: + 353 1 700 8921

Please do not send applications to this email address, instead apply as described below.

Application Procedure

Application forms are available from the DCU Current Vacancies (open Competitions) website at <http://www.dcu.ie/vacancies/current.shtml> and also from the Human Resources Department, Dublin City University, Dublin 9. Tel: +353 (0) 1 7005149.

Please clearly state the role that you are applying for in your application and email subject line:

Job Reference 925 Postdoctoral Researchers in Financial Mathematics

Applications should be submitted by email to hr.applications@dcu.ie or by Fax: +353 (0)1 7005500 or by post to the Human Resources Department, Dublin City University, Dublin 9. Human Resources Department, Dublin City University, Dublin 9. Tel: +353 1 700 5149; Fax: +353 1 700 5500 Email: hr.applications@dcu.ie

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