



## **Postdoctoral Researcher in Financial Mathematics**

### **Level 1**

### **School of Mathematical Sciences**

### **Fixed Term Contract up to 24 months**

Dublin City University ([www.dcu.ie](http://www.dcu.ie)) is a research-intensive, globally-engaged, dynamic institution that is distinguished both by the quality and impact of its graduates and by its focus on the translation of knowledge into societal and economic benefit. Through its mission to transform lives and societies through education, research and innovation, DCU acts as an agent of social, cultural and economic progress. DCU is Ireland's fastest growing university, and now hosts more than 17,000 students across its three academic campuses: DCU Glasnevin Campus, DCU St Patrick's Campus and DCU All Hallows campus.

#### **School of Mathematical Sciences**

The School of Mathematical Sciences 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 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 Profile**

The School is seeking to appoint a Postdoctoral Researcher in Financial Mathematics as part of the research project *Stationary Financial Risks*, funded by Science Foundation Ireland, and headed by the Stokes Chair of Financial Mathematics, Professor Paolo Guasoni.

As part of this role the researcher will be required to participate in the DCU Research Career Framework. This framework is designed to provide significant professional development opportunities to Researchers and offer the best opportunities in terms of a wider career path.

#### **Principal Duties & Responsibilities**

Reporting to the Principal Investigator, the duties and responsibilities attaching to the post include, but are not restricted to the following:

- Conduct a specified programme of research under the supervision and direction of the Principal Investigator
- Engage in the dissemination of the results of the research in which he/she is engaged with under the supervision of the Principal Investigator

- Engage in appropriate training and development opportunities as required by the Principal Investigator, the School or Research Centre, or the University
- Engage in teaching and teaching support as assigned by the Head of School under the direction of the Principal Investigator
- Liaise with internal and external stakeholders, including industry and academic partners and collaborators
- Carry out administrative work within the research programme as necessary

### **Minimum Criteria**

Applicants should have a PhD in Mathematics or related discipline and demonstrate an interest in solving problems in finance. 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.

### **Mandatory Training**

The post holder will be required to undertake the following mandatory compliance training: GDPR and Compliance. Other training may need to be undertaken.

### **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;

**Managing & Leadership skills** - Demonstrates the potential to manage a research project including the supervision of undergraduate students.