Position in Statistical Modelling for Finance
at ENSAE Paris-CREST

ENSAE Paris and CREST are recruiting a professor in the field of applications of statistics to finance. Candidate's work should seek to solve financial modelling problems using econometric techniques, potentially under a machine learning/data science perspective. Candidates should have a recognized research activity in the latter field, an excellent scientific background and significant teaching experience. Applications of any level of seniority will be considered.

The position holder will be expected to have published (or be able to publish, in the case of an Assistant Professor) in leading journals in the field, such as Econometrica, Journal of Econometrics, Econometric Theory, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Financial Econometrics, typically.

The appointment starts on September 1, 2024. Salary is competitive according to qualifications. Teaching duties are reduced compared to French university standards.

At the Assistant Professor level, the position is attributed for an initial three-year term (during which teaching duties is reduced by half if the PhD was obtained less than 3 years earlier), renewable for another three years (with full teaching duties) before the tenure evaluation based on publication track record as well as teaching feedback. Depending on the seniority of the candidate, the position can be set up as permanent.

Candidate Profile

- PhD in Applied Mathematics, Econometrics, Statistics or Actuarial Studies.
- Publications in leading international journals in Financial Econometrics, Quantitative Finance and/or Statistics.
- Ability to teach Quantitative Finance or Econometrics (particularly Time Series) at the undergraduate and graduate levels, and to supervise student projects in these areas

Application documents should be submitted in French or English to recruitment@ensae.fr; they should contain:

- A curriculum vitae;
- Details of current and future research projects and past teaching activities;
- The names and addresses of at least three French or foreign academic referees who could write a letter of recommendation.

Application deadline: 15 March 2024

Selected candidates will be invited to present their work at ENSAE-CREST.

Contact persons

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The members of CREST's Finance/Insurance division conduct research in a wide variety of fields: financial econometrics, risk management, applications of artificial intelligence techniques in finance and insurance, cyber risks, energy finance, green finance, etc. They have recently published articles in Econometrica, Management Science, Journal of Econometrics, Journal of Banking and Finance, Mathematical Finance, Finance and Stochastics, Journal of Business and Economic Statistics, Insurance: Mathematics and Economics, Scandinavian Actuarial Journal, etc.

ENSAE Paris is part of the group GENES (Groupe des écoles nationales d'économie et statistique), a public institution of higher education and research specialized in Economics, Statistics, Finance, Insurance and Sociology. CREST (center for research in economics and statistics) is a joint research unit between CNRS, GENES and Ecole Polytechnique, covering the same scientific fields.

GENES recruits, employs, and promotes regardless of race, religion, color, national origin, sex, disability or age as required by applicable law.