Postdoctoral position (full-time)  
in  
Financial Econometrics/Quantitative Finance/Applied Statistics

The Asset and Risk Management (ARM) research center at HEC Liège (Management school of the University of Liège, Belgium) is hiring a postdoctoral researcher (full-time, 2-year contract) with a research expertise in the field of financial econometrics, quantitative finance or applied statistics. Knowledge of extreme value theory is a plus.

The successful applicant is expected to collaborate on the research project “Regression models for Financial Extremes” (REFEX, grant PDR-SH-2019 and BNB2019) of Prof. J. Hambuckers. REFEX aims at developing our knowledge of extreme value regression models, and at applying these tools to the study of cyber and systemic risks in the financial sector. The successful applicant is also expected to develop her/his own research agenda, if possible in connection with this topic.

WHAT DO WE OFFER?

- A full-time position, up to 2 years, with no mandatory teaching load.
- A starting date in 2020, open to discussion.
- A stimulating and flexible research environment, as a member of the research center Asset and Risk Management, with time and funding to advance your research agenda.
- An access to a global research network of coauthors in statistics, econometrics and finance, as well as to industrial and governmental collaborations.

WHAT DO WE EXPECT FROM YOU?

- Participate to the research project “Regression models for Financial Extremes” in collaboration with Prof. J. Hambuckers.
- Develop and publish your ongoing research agenda.
- Be involved in the scientific life at HEC Liège (seminars, research events...) and worldwide (international conferences, research stays...).

YOUR PROFILE

- You have (or are close to completion) of a PhD degree with a specialty related to financial econometrics, quantitative finance or applied statistics. Ideally, you work on a topic related to statistics of extremes, with applications to financial data.
- You have an interest for financial and economic applications.
- You are fluent in English. Knowledge of French and/or German is a plus.

APPLICATION PACKAGE

- Cover letter showing your motivation and eligibility for the position.
• CV with a publication list and ongoing working papers, as well as the contacts of three references.

• A research statement explaining your research agenda, and how it is connected to the topic of the research project detailed above.

• A copy of your undergraduate and postgraduate degrees.

Interested candidates must send their application by email to Prof. Julien HAMBUCKERS (jhambuckers[at]uliege.be). Priority will be given to candidate applying before **28 February 2020, but the position stays open until filled**. Further information can be obtained by sending an email to Prof. Julien HAMBUCKERS. HEC® Liège is an equal opportunity employer favoring an inclusive and friendly academic culture. We particularly encourage women to apply.


**ABOUT HEC LIEGE**

HEC® Liège is the management school of the University of Liège. HEC® Liège is one of the leading Belgian university business schools, and hold both AACSB and EQUIS institutional accreditations for graduate and postgraduate programs with more than 115 full-time faculty members and researchers and more than 2500 students.

HEC® Liège is located in Liège, Belgium’s third largest city, and the largest agglomeration of the French-speaking Walloon region. At the heart of Europe, Liège is the third inland port of Europe and the seventh freight airport in Europe. Recognized for its quality of life and its rich historical heritage, Liège is ideally situated within the Meuse-Rhin Euregio, 30 km from Maastricht (the Netherlands) and 60 km from Aachen (Germany). It is less than 1.5 hours away from Cologne, 1.5 hours from Paris and 3 hours from London by high-speed train (TGV).