The Chair of Statistics and Econometrics (chaired by Prof. Dr. Roxana Halbleib) at the Albert-Ludwigs-Universität Freiburg is looking for a

Postdoctoral Candidate (100% E13/A13)

starting with October 1st, 2021 or later in the area of Financial Econometrics.

The successful applicant needs to have (or she/he is about to have in a foreseeable future) a Doctoral (or comparable) degree in Statistics, Econometrics or Mathematics with the focus on financial econometrics and/or mathematical finance stochastics. Experience in financial econometrics modeling and/or mathematical finance stochastics as well as in empirical financial data analysis is also required. Proficiency in a programming language and in English is obligatory, while proficiency in German is not required, but advantageous. The willingness of the candidate to contribute to the research of the chair in the field of financial risk modeling using high frequency data sampled in calendar and intrinsic time is appreciated. The teaching duty is 4 course hours (4 SWS) per week.

The University of Freiburg is an equal opportunity employer. Candidates must already be authorized to work in Germany.

Interested candidates are invited to send an application including a CV with education details, a letter of motivation (including a brief description of specific expertise and statement of research interests), a list of publication, academic certificates and two letters of reference by email to conny.hupfer@vwl.uni-freiburg.de until September 15th, 2021. The letters of reference should be sent directly by the referees.