

Research Assistant Position in Quantitative Finance

Albert-Ludwigs-Universität Freiburg

Department of Quantitative Finance



The Department of Quantitative Finance (chaired by Prof. Dr. Eva Lütkebohmert-Holtz) at the Albert-Ludwigs-Universität Freiburg im Breisgau seeks applications for a

Research Assistant Position (PhD or PostDoc)

in the field of **Financial Economics** or **Mathematical Finance**. The appointment (full or part time **TV-L E13**, Baden-Württemberg scale) will be made starting October 1st, 2016. Teaching duty is 2-4 contact hours per week.

Research background in asset pricing, portfolio management, quantitative risk management and/or numerical simulation is highly appreciated. Some topics of particular interest for the department in the next years are: banking regulation, asset pricing, portfolio management, credit and liquidity risk, multi-curve modelling, model risk, etc.

Teaching involves giving tutorials for courses offered by the department and supervising seminars. The opportunity to offer independent courses on master level is provided.

We offer

- A broad range of research topics in the area of financial economics and mathematical finance.
- Participation in current research activities at the Department of Quantitative Finance as well as in joint projects with the Department of Mathematical Stochastics in Freiburg.
- International cooperations and the opportunity to invite co-authors.

We seek

- High degree of enthusiasm and independence regarding research and teaching activities.
- Willingness to cooperate with other team members.
- Demonstrated excellence in research.
- Experience in teaching and supervising master students advantageous.
- Team player.

The University of Freiburg is an equal opportunity employer. Candidates must already be authorized to work in Germany. Applications including CV and relevant certificates are welcome before **August 20th, 2016**. Please, send applications to:

Albert-Ludwigs-Universität Freiburg
Faculty of Economics and Behavioral Sciences
Department of Quantitative Finance
Prof. Dr. Eva Lütkebohmert-Holtz
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or electronically to:

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JEL Classification: C, G