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Faculty of Mathematics

The University of Vienna, Faculty of Mathematics, invites applications for the position of a

**Prae-Doc (3 year appointment, 30hrs)
in Mathematical Finance**

The successful candidate will work in the research project “Macroprudential bank regulation: a continuous time approach”, jointly run by Prof. Walter Schachermayer and Dr. Christa Cuchiero (both University of Vienna) und Prof. Jean-Charles Rochet (University of Geneva) and is funded by the Vienna Science and Technology Fund (WWTF).

The position is based in Vienna and it is expected that the candidate will complete a PhD relevant to the research topics of the project. The dissertation will be supervised by Dr Cuchiero. The successful candidate will collaborate with project members and associated research groups, contribute to the research project and publish research results.

The research agenda of the project covers a wide range of mathematically challenging topics such as stochastic analysis, PDE theory, mean field games, general equilibrium models and systemic risk.

Your Profile:

- Master in Mathematics
- Excellent background in analysis, stochastic analysis, probability theory and mathematical finance and an open mind for applications
- Excellent command of written and spoken English
- Computer literacy
- Ability to work in teams
- Strong interest in planning, carrying out, and presenting independent research
- Interpersonal skills
- High commitment and initiative

Remuneration follows a collective university-wide agreement. The University of Vienna pursues a non-discriminatory employment policy and values equal opportunities, as well as diversity (<http://diversity.univie.ac.at/>). The University lays special emphasis on increasing the number of women in senior and in academic positions. Given equal qualifications, preference will be given to female applicants.

We plan interviews and making an offer to the successful candidate in April / May 2018. Expected start date is June / July 2018.

Please send the **application package** (cover letter, CV, recommendation letters, degree certificates and topic of master thesis) per email to Astrid Kollros (astrid.kollros@univie.ac.at) **by April 15, 2018**.