

**** Ph.D. position - Bielefeld University ****

Bielefeld University's Collaborative Research Center (CRC) 1283 "Taming uncertainty and profiting from randomness and low regularity in analysis, stochastics and their applications" has an open Ph.D. position in its project C7.

The research in the project C7 focuses on the mathematical analysis of model uncertainty in economics and finance. A particular interest is given to the development of new solution concepts for classes of Hamilton-Jacobi-Bellman equations appearing in the context of optimal decision problems under uncertainty. On the other hand, the project aims to investigate connections to statistics and numerics as well as applications in actuarial science.

The successful candidate is expected to have a scientific university degree in Mathematics, Mathematical Economics, Mathematical Finance or a related field and to have good knowledge in at least one of the following topics: (stochastic) optimal control, functional analysis

and partial differential equations, topological aspects of measure theory, stochastic analysis.

Starting date: at earliest convenience

Application deadline: 15.09.2022

Salary level: part time 75% in the remuneration level 13 TV-L

Contract: fixed-term limited until 30.06.2022 with possibilities for an extension thereafter

Contact: Asst. Prof. Dr. Max Nendel, max.nendel@uni-bielefeld.de

For further information see:

https://uni-bielefeld.hr4you.org/job/view/1728/research-position?page_lang=en