

**** PostDoc position at Edinburgh University ****

Announcement: 3-year PostDoc at the University of Edinburgh in Stochastic Analysis for Energy Systems in collaboration with ENSAE ParisTech and FiMe-Lab-Paris

A 3-year PostDoctoral position in Edinburgh (Scotland/UK) for a joint collaborative project with Prof P. Tankov (ENSAE ParisTech) and Dr. C. Alasseur (head of Finance of Energy Market Research Centre (EDF-FiMe-Lab)).

If you are interested contact us as soon as possible.

The overall objective of this 3-year project is to develop novel game-theoretical models and strategies to optimize short term trading and storage in electricity markets, understand the impacts of the large-scale low-cost storage on prices and market structure and help translate the research outcomes to practical industrial solutions.

Core scientific requirements:

The models that the research team will develop will broadly use existing work optimal control, games, mean-field games, stochastic analysis, mathematical finance. The fellow should have prior knowledge (ideally including having made significant advances) in at least one of the above fields.

Core eligibility requirements (all are strict without exception):

(a) At the date 31/Oct/2019 the candidate must **not** have resided or carried out their main work activity (including studying) in the UK

for more than 12 months in the past 3 years (not counting holidays or short stays).

(b) Applicants must, at the date of the application deadline (31 Oct 2019), be in possession of a doctoral degree or have at least four years full-time equivalent research experience.

(c) A (5 page) research proposal must be submitted -- If you are interested please contact us as soon as possible

(G.dosReis@ed.ac.uk).

Start date:

The start date is negotiable up to the 1/June/2020. Start dates after this timepoint are possible but will reflect a shorter contract duration.

Benefits of the position:

- salary scale (£33,199 - £39,609/year)
- you will receive payments into a pension scheme and other benefits of employment.
- Each year, you will be able to use funds up to £2500 to support attendance at conferences and meetings and £6000 to support other research costs.
- support available for relocation costs

Contact person:

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