

****PhD position at the University of Vienna****

The University of Vienna, Department of Statistics and Operations Research, invites applications for the position of a Prae-Doc (3 year appointment, 30hrs) at the intersection of Mathematical Finance, Stochastic Analysis and Machine Learning.

The successful candidate will work in the START research project "Universal structures in Mathematical Finance", run by Prof. Christa Cuchiero. The focus of the project lies on universal structures that pertain literally to both, mathematics and finance. The goal is to explore this mathematical and financial universality and to provide a unifying stochastic framework, building on process classes which have, appropriately seen, universal approximation properties, well known also from the theory of machine learning.

For detailed information please have a look at the Jobcenter of the University of Vienna (reference number 10843)

<https://univis.univie.ac.at/ausschreibungstellensuche/>

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Application Deadline: July 15th, 2020.

The monthly gross salary (according to FWF standards) amounts to 2.205,60? for 30hrs. The planned start of the position is autumn 2020.