

PhD Positions in Verona

The PhD program in "Economics and Finance" at the Department of Economics at the University of Verona is now accepting applications. The novelty of this year is the introduction of the new "Data Analysis and Finance" track, whose objective is to prepare students for academic/professional careers in Financial Mathematics and Data Analytics according to the highest international standards. We welcome applications from students with a strong background in mathematics, physics, statistics, quantitative finance or other highly quantitative disciplines. During the first year, students will be offered a research-oriented training program. Core compulsory courses are:

- 1) **Financial Time Series**
- 2) **Mathematical Statistics**
- 3) **Financial Mathematics**
- 4) **Continuous Time Econometrics**
- 5) **Stochastic Optimization and Control**
- 6) **Stochastic Processes in Finance**

Courses are coordinated by: Giuseppe Buccheri, Alessandro Gnoatto, Cecilia Mancini, Athena Picarelli, Francesca Rossi, Catia Scricciolo, Sara Svaluto Ferro under the supervision of Alessandro Buccioli (director of the PhD program). We will also offer a wide basket of elective courses offered by leading international experts. Prospective topics are:

Machine Learning in Finance
Mean-field Games
Financial Risk Management
Discretization of Processes
Corporate Finance

The attendance of Summer and Winter schools and an international research stay of at least 6 months are strongly encouraged. Financial support is provided.

We also provide financial support for lodging: up to 2500 EUR for the first year.

Duration: 4 years

Program webpage: <https://www.dse.univr.it/?ent=cs&id=1008&lang=en>

Application deadline: 12 May 2023 at 12.00 noon (Italian time, GMT+1)

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