** Research fellowship, Department of Statistics, Bologna **

A **research fellowship** is available at the Department of Statistics of the University of Bologna. Candidates must submit a reasearch project on one of the following topics: Stochastic differential equations, Copulas, Optimal transport, Multivariate dependence, Conditional expectations and their asymptotic behavior, Dynamic models (with time or space-time evolution) in economics, Computational and statistical methods for asset pricing and risk management, Interval analysis and multi-dimensional copulas, Application of special functions to probabilistic and financial models, Rough volatility models, Financial instruments for investment valuation.

Deadline for application: July 7th 2021

Details and call for applications can be found at

https://bandi.unibo.it/ricerca/assegni-ricerca?id_bando=53471