(1+1)-year post-doc position in mathematical finance at UniPD

A one-year postdoctoral position is available at the Department of Mathematics of the University of Padova (Italy), with the possibility of renewal for a second year. The position is funded by the STARS@UniPD project PRISMA, directed by Claudio Fontana (personal webpage: <u>https://sites.google.com/site/fontanaclaud</u>). The PRISMA project is focused on the development of stochastic methods for the modelling of information in finance and insurance, and related research directions in probability and finance.

We are looking for a highly motivated candidate with a solid background in stochastic analysis and mathematical finance. A PhD degree in these fields is a necessary requirement. Previous research experience in arbitrage theory, stochastic filtering, enlargement of filtrations, mean-field games, or interest rate modelling will be especially appreciated. The candidate should have the ability to drive discovery by working independently, interacting with colleagues with different backgrounds and establishing relevant collaborations. Knowledge of the Italian language does not represent a requirement and language classes are offered by the University of Padova.

We offer excellent working conditions and a stimulating research environment. Salary is fixed at a top level for a post-doctoral position at the University of Padova, corresponding to about 2100 euros/month (net). Generous financial support is available for participation to conferences and workshops, research visits and collaborations. The selected candidate will not have mandatory teaching duties, but will have the possibility of teaching.

The Probability and Finance group (<u>https://</u><u>www.math.unipd.it/en/research/research-areas/</u><u>mathematics/probability</u>) at the University of Padova is a dynamic research unit, with a strong international visibility and well-established connections with foreign institutions and world leaders in the field of mathematical finance. The University of Padova provides excellent support to foreign candidates. Padova is a beautiful city in the Venetian region, home to one of the oldest universities in the world, with a thriving student life and

an excellent quality of life.

The official call and instructions for application are available at

https://www.math.unipd.it/news/bando-assegno-diricerca-metodi-stocastici-per-i-mercati-finanziari-eruolo-dellinformazione-stochastic-methods-forfinancial-markets-and-the-role-of-information

To be considered, the application package (including reference letters) has to arrive before <u>October 14</u>, <u>2020, at 1pm CET</u>. The position is expected to start as soon as possible, and not later than in January 2021. For any further information on this position, please contact Claudio Fontana at <u>fontana@math.unipd.it</u>