Consortium for Data Analytics in Risk
Postdoctoral Fellow Position

Application due: August 25, 2017

The Consortium for Data Analytics in Risk (CDAR) invites applications for a postdoctoral fellowship to begin on or after September 1, 2017.

The successful applicant will join a dynamic research group of financial economists, statisticians, mathematicians and engineers dedicated to deepening our understanding of financial markets. We welcome applications from individuals who have outstanding computing skills, a track record of scholarship in one of data science or financial economics, and an interest in applying data science to financial economics.

The CDAR fellow will have the opportunity to collaborate with researchers in established scientific communities at UC Berkeley, including the Center for Risk Management Research (CRMR) and the Berkeley Institute for Data Science (BIDS), Berkeley academic departments including Statistics and Economics, and the Advanced Financial Technologies Laboratory (AFTL) at Stanford, and Southwestern University of Finance and Economics (SWUFE) in Chengdu, China.

Knowledge of Mandarin is a plus.

Expectations of a CDAR Fellow:
A CDAR fellow must be a highly motivated, collaborative and accomplished scholar with a Ph.D. in Economics, Finance, Engineering, Statistics, Mathematics, or another quantitative field. Curiosity, initiative and excellent communication skills will facilitate the teamwork and cross-fertilization of ideas that facilitate solutions to the multi-disciplinary problems we want to tackle.

Primary Duties of the CDAR Fellow:
- Carry out research leading to publications in leading academic and practitioner journals
- Give presentations at academic and industry conferences,
- Assist in organizing an annual CDAR conference
- Assist in supervision of graduate and undergraduate students
- Contribute to building a community of engaged researchers
- Participate in educational events

Required Qualifications:
   All of the requirements for a Ph.D. or equivalent degree must be completed by the start date

Additional Preferred Qualifications:
- Proven experience in data-intensive analysis in research projects
- Proven track record of interdisciplinary collaboration
- Experience leading and organizing conferences and workshops
- Experience writing grant proposals

About the CDAR Fellowship:
The postdoctoral position will be for an initial term of one year, renewable for a second year.

About CDAR:
CDAR is an industry partnership established with initial funding from State Street Bank and Trust, and involving the Center for Risk Management Research (CRMR) at Berkeley, the Advanced Financial Technologies Laboratory (AFTL) at Stanford, and the School of Finance at Southwestern University of Finance and Economics (SWUFE) in Chengdu, China.

This is a new research center focused on applying advanced data-science techniques to manage and mitigate economic and financial risk. State Street experts will be actively engaged with academic experts at Berkeley, Stanford, and SWUFE to identify and address important research topics.

CDAR is housed on the Berkeley campus within the CRMR, and is actively engaged with experts at AFTL, BIDS, SWUFE, and State Street.

CDAR is interested in candidates who will contribute to diversity and equal opportunity in higher education through their work.

To apply, please submit the material listed below by August 25, 2017 to the following email address: cdar@berkeley.edu

- Cover Letter
- Curriculum Vitae
- Contact information for three references