POST-DOC POSITION FOR A PROJECT ON ‘HIGH-DIMENSIONAL DATA IN ECONOMICS AND FINANCE’ AT ECARES (UNIVERSITE LIBRE DE BRUXELLES)

The European Centre for Advances Research in Economics and Statistics (ECARES), www.ecares.org, is offering a post-doctoral fellowship starting on October 1, 2011.

The candidate cannot have the Belgian nationality and must be in a situation of international mobility (no stay in Belgium of a cumulative duration of more than 12 months during the 36 months before the start of the hiring).

We are especially interested in applicants with a strong background in macroeconomics, finance and/or econometrics, and with a strong interest in the interface between these fields.

The candidate will be expected to carry on research on the problem of exploiting large information sets in macroeconomics and finance, with a special focus on one of the following topics: (i) Development of a systematic and coherent framework for dynamic factor models of high-dimensional time series i.e. large cross-sections; (ii) Empirical and asymptotic properties of Bayesian shrinkage methods for large cross-sections; (iii) Asset prices and portfolio management with large information sets and many assets.

**Length:** one year, renewable up to a total of three years

**Requirements:** PhD in Economics, Finance or Statistics (PhD to be completed before September 2011).

**Application deadline:** April 1, 2011

Please send a detailed cv (with names and e-mail addresses of three references) and representative research papers to: Profs. Domenico Giannone (Domenico.Giannone@ulb.ac.be), Robert Kollmann (robert_kollmann@yahoo.com) and Christine De Mol (demol@ulb.ac.be)

ECARES is part of Université Libre de Bruxelles. ECARES is one of the leading economic research centres in Europe (approx. 25 full-time faculty covering all fields of economics), and has a lively research environment (numerous seminars, conference, research visitors etc.). Brussels is a multi-cultural city with fast and convenient transport links to Paris, London, Amsterdam, and the rest of Europe.