Post-doctoral positions
in Quantitative Finance and Credit Risk

UNIVERSITÉ D'EVRY
VAL D'ESSONNE

In the context of the Credit Risk Service (CRIS) project, the Department of Mathematics of Evry University (France) offers two post-doctoral positions in quantitative finance (credit risk), starting as soon as possible (and no later than September 2008).

More precisely, the research themes of the positions are

- Position n°1: Dynamic Credit Derivatives Modeling
- Position n°2: Credit Risk Measures

The proposed work involves a strong interaction between mathematical research and practice. The project is headed by Professor Monique Jeanblanc. The Department of Mathematics of Evry University offers a dynamic environment with multiple expertise and state of the art facilities. The project is also embedded into a highly active and distinguished research group, including in particular a thorough collaboration with the other members of the CRIS consortium: Zeliade Systems, OTC-Conseil, JPLC, Dexia CL, and Microsoft France.

The successful candidates will have a PhD in mathematical finance or in quantitative finance. We expect a responsible and performance oriented working style, with good communicational skills and the ability to integrate into a small team and to efficiently interact with practitioners. There are no teaching duties associated with these positions.

The starting date is flexible and can be anytime in 2008, before September. The duration of the contract will be on a one-year basis, renewable up to a three years full duration. The salaries for both positions are attractive.
Evry University is located 30 min from Paris center, with convenient public transportation.

More information on the positions may be obtained from the address below.

Interested candidates are invited to send their application to

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The application has to be in English or in French, should be in electronic format (PDF) and must include: an application letter describing the research interests and indicating the preferred start date, a complete curriculum vitae including a list of academic certificates, the phD thesis, a list of publications and preprints (if any), and at least one letter of reference.