

Call for Interest: 2-year senior post-doc position at the University of Padova

This is a Call for Interest for a 2-year postdoctoral position at the Department of Mathematics of the University of Padova (Italy), within the STARS@UNIPD project PRISMA under the supervision of Claudio Fontana (personal webpage: <https://sites.google.com/site/fontanaclaud>). The primary goal of the PRISMA project is the development of new stochastic methods for the modelling of information in finance and insurance.

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 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 courses are offered by the University of Padova.

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

The Probability and Finance group (<https://www.math.unipd.it/en/research/areas/probability-and-finance>) at the University of Padova is a dynamic research unit, with a strong international visibility and well-established collaborations 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 position will be officially opened in February 2020, the selection procedure is expected to take place in March 2020 and the position will then start as soon as possible. The effective starting date can be arranged depending on the individual needs of the selected candidate, but cannot be later than September 1st, 2020.

For any further information and expressions of interest on this position, please contact directly Claudio Fontana at fontana@math.unipd.it