

The University of Vienna, Faculty of Mathematics, invites applications for the position of a

**Post-Doc (3 year appointment, no tenure track)
in Mathematical Finance**

The successful candidate will work in the research project titled “Macroprudential bank regulation: a continuous time approach”, jointly run by Prof. Walter Schachermayer and Dr. Christa Cuchiero (both University of Vienna) and Prof. Jean-Charles Rochet (University of Zürich) and is funded by the Vienna Science and Technology Fund (WWTF).

The position is based in Vienna and the candidate should carry out high-level research in mathematical finance. He/she should have an excellent background in analysis, stochastic calculus and probability theory as well as an open mind for applications in particular in view of macroeconomic general equilibrium modeling and bank regulation. The research agenda of the project will cover a wide range of mathematically challenging topics in the area of PDEs, mean field games, stochastic optimal control as well as martingale and duality methods. The successful candidate will collaborate with the project members and associated research groups. The project will bring together researchers in mathematical finance and macroeconomics. Collaborations on the intersections between these fields are strongly appreciated.

Packages (salary, teaching loads) follow a collective university-wide agreement. The University of Vienna intends to increase the number of women on its faculty, particularly in high-level positions, and therefore specifically invites applications by women. Among equally qualified applicants women will receive preferential consideration.

The deadline for applications is rolling, however, we plan on interviewing and making offers to candidates during April 2017. Ideally, candidates will be able to join us as of 1 June 2017.

Please send the application package (cover letter, CV, recommendation letter) per email to Professor Walter Schachermayer (email: walter.schachermayer@univie.ac.at).