



# RESEARCH ASSOCIATE FOR THE PROJECT "THE PRICING OF CLIMATE RISKS IN FINANCIAL MARKETS" § 28 SUBSECTION 3 HMBHG

Institution: Faculty of Business, Economics and Social Sciences, Department of Economics Salary level: EGR. 13 TV-L Start date: 01.11.2022, fixed until 31.10.2025 (This is a fixed-term contract in accordance with Section 2 of the academic fixed-term labor contract act [Wissenschaftszeitvertragsgesetz, WissZeitVG]). Application deadline: 2022-10-11 Scope of work: part-time Weekly hours: 75 % of standard work hours per week

## Responsibilities

Duties include academic services in the project named above. Research associates may also pursue independent research and further academic qualifications. They may also pursue doctoral studies outside of working duties.

# **Specific Duties**

The research focus of the group is on the interactions of financial markets, climate economics and asset pricing. Important topics of the project are, for example, the pricing of climate risks, the performance of green and brown assets and the effects of belief differences about climate change on prices and optimal climate policies. The project includes both, theortical work on state of the art climate finance models as well as empirical work that uses, among others, machine learning techniques to analyze financial market and climate data. The candidate will be a member in a team with a strong research focus in an international network and is offered intensive support for the dissertation project.

## Requirements

A university degree in a relevant field.

Required is a master's degree in Economics, Finance, Mathematical Economics or Econometrics. Candidates with prior knowledge of machine learning techniques as well as programming skills (for example in Python, R or Matlab) are preferred. An excellent command of the English language is expected.

For further information, please contact Prof. Ole Wilms or consult our website at <u>https://www.wiso.uni-hamburg.de/fachbereich-vwl/professuren/wilms.html</u>.

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Severely disabled and disabled applicants with the same status will receive preference over equally qualified non-disabled applicants.

# Instructions for applying

# Contact

Prof. Ole Wilms ole.wilms@uni-hamburg.de +49 40 42838-8397

# Location

Von-Melle-Park 5 20146 Hamburg <u>Zu Google Maps</u>

## **Reference number**

397

# **Application deadline**

2022-10-11

Send us your complete application documents (cover letter, curriculum vitae, copies of degree certificate[s] and if necessary ID attesting to your disability or proof of equivalent status) via the online application form only. If you experience technical problems, send an email to <u>bewerbungen@uni-hamburg.de</u>. More information on <u>data protection</u> in selection procedures.



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