



École nationale  
de la statistique  
et de l'administration  
économique  
université  
PARIS-SACLAY

CREST  
Centre de recherche  
en économie et statistique

## **Faculty Position at ENSAE ParisTech-CREST Quantitative Finance**

ENSAE ParisTech and CREST are currently inviting applications for one position at the level associate or full professor from outstanding candidates having demonstrated abilities in both research and teaching. The rank will be commensurate with the successful applicant's qualifications and experience. The position starting date will be September 1, 2017.

**JOB QUALIFICATIONS:** Applications are encouraged from candidates with expertise in areas of quantitative finance or insurance such as financial econometrics, quantitative risk management, e-finance, regulation and credit risk (but these are not absolute prerequisites). The successful candidate will have a PhD, the potential to publish in top academic journals in econometrics and finance. He/she will have demonstrated ability to teach quantitative finance at the undergraduate and graduate levels.

**ABOUT THE POSITION:** the position is for an initial three-year term, with a renewal option in case of positive evaluation of research and teaching activities. A possible tenure option can be considered after the six-year term. Salary for suitably qualified applicants is competitive and commensurate with experience.

**APPLICATION:** Applicants should submit (in French or in English):

- A curriculum vitae detailing the research and the teaching experience ;
- A statement of research and teaching interests (2-4 pages) ;
- Names and addresses of three or more individuals willing to provide letters of reference

Applications should be submitted at: [recruitment@ensae.fr](mailto:recruitment@ensae.fr) by email before

***March 6, 2017.***

Selected candidates will be invited to present their work and project at ENSAE-CREST.

### **Additional Information**

If you have any questions, please e-mail :

- Christian Gouriéroux and Jean-Michel Zakoian, co-heads of the Laboratory of Finance/Insurance: [Christian.Gourieroux@ensae.fr](mailto:Christian.Gourieroux@ensae.fr) and [zakoian@ensae.fr](mailto:zakoian@ensae.fr)
- Lionel Wilner, dean of studies at ENSAE: [lionel.wilner@ensae.fr](mailto:lionel.wilner@ensae.fr)

ABOUT THE LFA: The Laboratory of Finance/Insurance (LFA) is a part of CREST (Center for Research in Economics and Statistics). Members of the LFA have recently published papers in *Econometrica*, *Journal of Econometrics*, *Journal of Banking and Finance*, *Mathematical Finance*, *Finance and Stochastics*, *Journal of Business and Economic Statistics*, *Journal of Financial Econometrics*.

ABOUT THE SCHOOL: As a member of the "Group of the National schools of Economics and Statistics" (GENES), ENSAE ParisTech offers a proficient training both in economics, finance and statistics. ENSAE ParisTech and its research center, CREST (joint with Ecole Polytechnique and CNRS), will move in September 2017 to the new campus of Université Paris-Saclay, a French world-class university located between Paris and Versailles.

Please visit our websites [www.ensae.fr](http://www.ensae.fr) and [www.crest.fr](http://www.crest.fr) for getting general information about ENSAE and CREST. Information (in French only) about the activities and members of the Finance group can be found [here](#).