THE LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

London School of Economics and Political Science
Department of Statistics

Research Officer

Department of Statistics at the London School of Economics and Political Science (LSE) invites applications for a Post-doctoral Research Officer, tenable from 3 September 2018 for two years.

The successful candidate will work on the research project "Forecasting Oil Prices Based on Quantitative methods" funded by Andurand Capital Management (ACM). You will work 4 days per week at LSE and one day per week at ACM, under the direction of Professor Qiwei Yao (LSE), Dr Yining Chen (LSE), and Mr Pierre Andurand (ACM). The primary goal of this project to explore and to investigate the quantitative methods for forecasting price movements of oil and the related derivatives in the time horizons between one day to a few months. The distinctive feature is the integration of the cutting edge statistical and machine learning methods from LSE and the expert knowledge and experience on financial markets from ACM.

Candidates should have a completed PhD, or be at the final stage of PhD completion, in Statistics or a related subject, by the post start date. They should demonstrate advanced research skills and an emerging track record of research and publication, the ability or willingness to learn to handle complex and unstructured data, and the ability to program in R, Python and other programming languages. Experience in time series research is desirable but not essential.

Salary from £34,736 to £40,806 pa. For further information about the post, please see the link below.

goo.gl/t8Q7rP

To apply for this post, please go to www.lse.ac.uk/LSEJobs. Should you have any informal queries about the role, please email q.yao@lse.ac.uk or y.chen101@lse.ac.uk.

The closing date for receipt of applications is Monday 21st May 23.59 UK time. Interviews will be held (tentatively) on Monday 11th June 2018.