

We are a young, innovative university in the middle of the Ruhr Metropolis. We are strong in research and teaching, we think in terms of possibilities instead of limits and develop ideas with a future. We live diversity, promote potential and are committed to educational justice that earned this name.

The **University Duisburg-Essen** invites applications for the position of a

Scientific Researcher (f/m/d)
(Payment according to Grade E 13 TV-L, 100 %)

in the Faculty of Business Administration and Economics, located on the campus in Essen.

The Chair for Energy Trading and Finance of the University of Duisburg-Essen (UDE) is part of the Faculty of Business Administration and Economics as well as the House of Energy, Climate and Finance (HECF). The focus of our activities is practical, quantitative research on the impact of climate change on financial markets and energy trading by means of stochastic modeling and empirical analysis.

Within the framework of a new research project "Empirical and Theoretical Analyses of the Influence of Financial Actors on Emission Markets" we are looking for a scientific researcher to accompany this project.

Main duties

- You will contribute to the development of a theoretical model regarding the influence of financial actors on emission markets
- You will check model-theoretically developed trading strategies for empirical feasibility
- You will examine empirical data for evidence of classical (low-frequency) trading strategies (hedging on options, arbitrage strategies)
- You will develop an empirical order book and examine high-frequency trading strategies

Required qualifications:

- Above-average university degree in (Economic) Mathematics, (Quantitative) Finance or Econometrics of at least 8 semesters of standard study time
- High motivation for independent scientific work in a challenging field of research
- Good communication skills (incl. writing and speaking scientific English) as well as organizational skills and team working abilities.

Within the scope of the activity, opportunities for further scientific qualification are offered.

We offer:

- Being part of a cutting-edge research project
- A varied, versatile field of activity in a lively work area with international exchange
- An interesting, responsible job with great creative potential, where you will get to know the diverse tasks and developments of research transfer and have contacts with almost all areas of the UDE
- A discrimination-free working environment with respectful, appreciative cooperation
- A pleasant working environment in a dynamic team
- The possibility to obtain a PhD with the help of numerous support services
- Family-friendly environment with provision of child care and advice on caring responsibilities
- A wide range of further education and training opportunities
- Attractive range of sport and health activities
- The possibility to work from home (Home office)

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| Expected start date of position: | at the earliest possible date |
| Contract period: | 36 months |
| Working time: | 100 percent of a full-time employment |
| Application deadline: | 30 September 2023 |

Please submit your application with the usual documents quoting reference **523-23** to Professor Rüdiger Kiesel, University of Duisburg-Essen, Faculty of Business Administration and Economics, 45117 Essen, Phone: +49 201 18 34973, E-Mail: sekretariat.lef@wiwinf.uni-due.de.

Information about the faculty and the institute can be found under:
<http://www.lef.wiwi.uni-due.de>

The University of Duisburg-Essen aims to increase the diversity of its members (see <http://www.uni-due.de/diversity>).

It also aims to increase the number of women among its academic staff, and therefore encourages women with pertinent qualifications to apply. Women with equal qualifications will be preferred in accordance with state equality laws. Applications of qualified disabled persons in the legal sense of § 2 para. 3 SGB IX are also welcome.

