



# Research Associate for the Project "The Pricing of Climate Risks in Financial Markets" § 28 Subsection 3 HmbHG

Institution: The Faculty of Business, Economics and Social Sciences, Department of Economics

Salary level: E 13

Start date: 01.11.2022 or as soon as possible

End of employment period: fixed until 31.10.2025

Application deadline: 11.10.2022

Scope of work: part-time

Weekly hours: 75% of standard work hours per week

Repeat call for applications: no

### 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 <a href="https://www.wiso.uni-hamburg.de/fachbereich-vwl/professuren/wilms.html">https://www.wiso.uni-hamburg.de/fachbereich-vwl/professuren/wilms.html</a>.

As a University of Excellence, Universität Hamburg is one of the strongest research universities in Germany. As a flagship university in the greater Hamburg region, it nurtures innovative, cooperative contacts to partners within and outside academia. It also provides and promotes sustainable education, knowledge, and knowledge exchange locally, nationally, and internationally.

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

#### Contact 1

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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: <a href="https://www.uni-">https://www.uni-</a>

hamburg.de/stellenangebote/formular.html?jobID=84cbb9cd9bb962315d5ffd6a3401373f7be08ca8

If you experience technical problems, send an email to <a href="mailto:bewerbungen@uni-hamburg.de">bewerbungen@uni-hamburg.de</a>.

More information on data protection in selection procedure.



