

The Brevan Howard Centre for Financial Analysis of the Finance Department of Imperial College Business School ([www.imperial.ac.uk](http://www.imperial.ac.uk)) is looking for dedicated candidates for a 2.5 (two years and six months) year postdoctoral position at the Brevan Howard Centre for Financial Analysis in the context of the international research project ARISE (Agriculture Resilience, Inclusive, and Sustainable Enterprise), beginning 1st October, 2019. The...

#### Job listing information

- Reference BUS00186
- Date posted 2 October 2019
- **Closing date 31 October 2019**

#### Key information about the role

- Location **South Kensington Campus**([map](#))
- Position type **Full time, fixed term**
- Salary **£40,215 – £47,579** plus [benefits](#)
- **Department** Business School

- **Category** Researcher / Non Clinical Researcher

#### Job description

#### Job summary

The Brevan Howard Centre for Financial Analysis of the Finance Department of Imperial College Business School ([www.imperial.ac.uk](http://www.imperial.ac.uk)) is looking for dedicated candidates for a 2.5 (two years and six months) year postdoctoral position at the Brevan Howard Centre for Financial Analysis in the context of the international research project ARISE (Agriculture Resilience, Inclusive, and Sustainable Enterprise), beginning 1<sup>st</sup> October, 2019. The post-doc will work as part of a team of post-docs and experienced researchers from Imperial College (Finance Department, Computing Department), the University of Utrecht (Hydrology Department), CIRAD Montpellier (Agro-ecology Department), and the Ecole Polytechnique (Paris) (Economics Department and Dynamic Meteorology Laboratory).

#### *Research area*

The postdoc will use inputs from climate and physical models in order to model short-to-long term financial risk exposure from local-to-national levels. She/he will work at the interface of corporate finance as well as data assimilation techniques will be used in order to study the interaction and influence of different drivers on price volatility of weather-vulnerable agricultural commodities. Particular emphasis will be given to the use of remote sensing-based indices as well as future climate data to design optimum short-to-long term risk sharing mechanisms and instruments (e.g., Insurance Linked Securities) embedding climate signals subject to different short-to-long term adaptation scenarios.

#### **Duties and responsibilities**

- Optimum design of risk transfer instruments embedding various climate and adaptation scenarios.

- Data collection and model set-up and design for identifying and characterizing drivers of commodity prices in developed and developing country contexts.
- Analysis at multiple spatio-temporal scales of financial risk transfer instruments embedding various risk exposure indices
- Dissemination of results in scientific publications and at research meetings and conferences.

## Essential requirements

We seek a committed person who preferably possess the following professional and personal qualifications:

- PhD degree in finance, financial engineering, or related subject
- Experience with data assimilation and stochastic simulation models
- Experience with handling large datasets and carrying out statistical analysis of panel data
- Willingness to collaborate with others as part of a multi-disciplinary research team
- Feel comfortable with working independently
- A proven record of research publications in peer-reviewed international journals

You must have an enthusiastic personality and possess good communication skills. Furthermore, we are looking for a responsible and social person who can support and contribute to a good working environment.

## Further information

This is a fixed-term contract. The College cannot normally apply for a Certificate of Sponsorship for this post under Tier 2 of the UKVI's Points Based System. Any candidate who is applying for this position and requires sponsorship, must ensure that they are able to obtain permission to work in the UK through an appropriate immigration route.

*Should you require any further details on the role please contact: Enrico Biffis - [e.biffis@imperial.ac.uk](mailto:e.biffis@imperial.ac.uk) and Erik Chavez - [erik.chavez@imperial.ac.uk](mailto:erik.chavez@imperial.ac.uk)*

*For technical issues when applying online please email [recruitment@imperial.ac.uk](mailto:recruitment@imperial.ac.uk)*

*The College is a proud signatory to the San-Francisco Declaration on Research Assessment (DORA), which means that in hiring and promotion decisions, we evaluate applicants on the quality of their work, not the journal impact factor where it is published. For more information, see <https://www.imperial.ac.uk/research-and-innovation/about-imperial-research/research-evaluation/>*

*The College believes that the use of animals in research is vital to improve human and animal health and welfare. Animals may only be used in research programmes where their use is shown to be necessary for developing new treatments and making medical advances. Imperial is committed to ensuring that, in cases where this research is deemed essential, all animals in the College's care are treated with full respect, and that all staff involved with this work show due consideration at every level.*

<http://www.imperial.ac.uk/research-and-innovation/about-imperial-research/research-integrity/animal-research/>

*Imperial College is committed to equality of opportunity, to eliminating discrimination and to creating an inclusive working environment. We are an Athena SWAN Silver award winner, a Stonewall Diversity Champion, a Disability Confident Employer and work in partnership with GIRES to promote respect for trans people.*

## Documents

- [JD - Finance PDRA.doc](#)

## About Imperial College London

Imperial College London is the UK's only university focussed entirely on science, engineering, medicine and business and we are consistently rated in the top 10 universities in the world.

You will find our main London campus in South Kensington, with our hospital campuses located nearby in West and North London. We also have Silwood Park in Berkshire and state-of-the-art facilities in development at our major new campus in White City.

We work in a multidisciplinary and diverse community for education, research, translation and commercialisation, harnessing science and innovation to tackle the big global challenges our complex world faces.

It's our mission to achieve enduring excellence in all that we do for the benefit of society – and we are looking for the most talented people to help us get there.

## Additional information

Please note that job descriptions cannot be exhaustive and the post-holder may be required to undertake other duties, which are broadly in line with the above key responsibilities.

All Imperial employees are expected to follow the 7 principles of Imperial Expectations:

- Champion a positive approach to change and opportunity
- Communicate regularly and effectively within, and across, teams
- Consider the thoughts and expectations of others
- Deliver positive outcomes
- Encourage inclusive participation and eliminate discrimination
- Develop and grow skills and expertise
- Work in a planned and managed way

In addition to the above, employees are required to observe and comply with all [College policies and regulations](#).

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