

## Postdoctoral Research Fellow Volatility Institute at NYU Shanghai



### **Position Description:**

NYU Shanghai is seeking a two-year Postdoctoral Research Fellow to join the Volatility Institute at NYU Shanghai (VINS). The ideal candidate with research background in **Climate Finance** is preferred. Beginning in the Spring Semester of 2023, the candidate is expected to participate in research projects within the Volatility Institute at NYU Shanghai (VINS) and joint research projects between the VINS and other financial institutions and schools. The position is renewable upon mutual agreement.

### **Responsibilities:**

- Independently work on research projects aiming at top journal publications
- Work on VINS research projects, including data collection, cleaning, analysis, and writing reports
- Participate in joint research projects between VINS and other financial institutions/schools
- Assist the executive director on academic research studies including literature review, data processing, and analysis
- Help organize VINS conferences and workshops
- Any additional responsibilities related to Institute resources and activities that fall under the purview of the Research Fellow

### **Qualifications:**

- Qualified candidates must have recently received their Ph.D./ABD in Finance, Statistics or Econometrics
- Genuinely interested in research and capable of executing research projects with little supervision

- Have proven ability to use sophisticated econometric tools to analyze complex financial data on a large scale
- Be able to conduct research and write research papers/reports in both English and Mandarin with a high level of fluency
- Be familiar with Chinese financial markets, and have strong background in finance and statistics

### **Application Process:**

The review of applications will begin immediately, and will continue until the position is filled. To apply, follow this link: <https://apply.interfolio.com/118923>. If you have any questions, please e-mail [vins@nyu.edu](mailto:vins@nyu.edu).

Applications must include:

- Cover letter explaining applicant's interest in the position
- Curriculum Vitae
- Two letters of reference (must include committee chair or members for ABDs)
- Brief statement of academic or intellectual interests and research (including specific research topics, research purpose and significance, research methods and content framework, research innovation, etc.)
- Recent 2-3 papers/working papers

### **About VINS:**

NYU Shanghai opened the Volatility Institute at NYU Shanghai in November 2014. Located at the school's Pudong Academic Building in the heart of Lujiazui, China's financial center, aims to create opportunities for research focused on both the Chinese financial markets and markets around the world. It also seeks to facilitate collaboration and community-building among market participants and academic researchers within China and abroad, as well as help improve global financial markets by providing timely financial information and analysis to academics, practitioners, regulators and policy makers through innovative technology platforms and services.

The Volatility Institute at NYU Shanghai, under the direction of 2003 Nobel Laureate in Economics, Professor Robert F. Engle, operates in close partnership with the Volatility and Risk Institute at the New York University Stern School of Business. The Volatility Institutes offer powerful research tools-Volatility Lab (V-lab) at NYU Stern Business School and VINSIGHT at NYU Shanghai, to analyze financial market risks. The V-Lab currently runs 28,900 analyses on 6,053 data sets, producing a total of 63,766 series each day. VINSIGHT focuses on China financial markets. It provides daily volatility analyses for major stock indices and stocks across different regions, industries and types.

For more Information, please visit our website: <https://research.shanghai.nyu.edu/vins>

## **About NYU Shanghai:**

NYU Shanghai is the third degree-granting campus within New York University's global network. It is the first higher education joint venture in China authorized to grant degrees that are accredited in the U.S. as well as in China. All teaching is conducted in English. A research university with liberal arts and science at its core, NYU Shanghai resides in one of the world's great cities with a vibrant intellectual community. NYU Shanghai recruits scholars of the highest caliber who are committed to NYU's global vision of transformative teaching and innovative research and who embody the global society in which we live.

NYU's global network includes degree-granting campuses in New York, Shanghai, and Abu Dhabi, complemented by fourteen additional academic centers across five continents. Faculty and students circulate within the network in pursuit of common research interests and cross-cultural, interdisciplinary endeavors, both local and global.

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NYU Shanghai is an equal opportunity employer committed to equity, diversity, and social inclusion. We strongly encourage applications from under-represented individuals in the profession, across color, creed, race, ethnic and national origin, physical ability, and gender and sexual identity. NYU Shanghai affirms the value of differing perspectives on the world as we strive to build the strongest possible university with the widest reach.

## **Contact Information:**

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