The Collaborative Research Centre (CRC) 1283 "Taming uncertainty and profiting from randomness and low regularity in analysis, stochastics and their applications" has the following job opening in its project C7:

**Research Position**

ID: Wiss22637  
Start: as soon as possible  
part-time 75 %  
salary according to Remuneration level 13 TV-L  
fixed-term

The successful candidate is expected to support the research in the project C7 "Markovian dynamics under model uncertainty" of the Collaborative Research Center (CRC) 1283 "Taming uncertainty and profiting from randomness and low regularity in analysis, stochastics and their applications".

For further information see: https://www.sfb1283.uni-bielefeld.de

**Your Tasks**

The research in the project C7 focuses on model uncertainty in dynamic settings and the development of new solution concepts for a wide range of Hamilton-Jacobi-Bellman equations appearing in the context of robust finance and optimal decision problems under uncertainty

The tasks include in particular:
- research activity in the project C7 "Markovian dynamics under model uncertainty" within the Collaborative Research Center (CRC) 1283 "Taming uncertainty and profiting from randomness and low regularity in analysis, stochastics and their applications" (90 %)
- assist in the planning and organization of workshops and events of the CRC 1283 (5 %)
- participation in the academic self-administration (5 %)

Employment is conducive to academic qualification.

**Your Profile**

We expect
- scientific university degree in Mathematics, Mathematical Economics, Mathematical Finance, or a related field
- good knowledge in at least one of following topics: functional analysis, stochastic partial differential equations, stochastic optimal control, topological aspects of measure theory
- interest in economic and financial applications and modeling
- intention to pursue a doctoral degree on the topic model uncertainty in Mathematical Finance and Actuarial Mathematics
- good knowledge of the underlying mathematical theory
- good knowledge of English (oral and written)
- interest in numerical or statistical aspects
- ability to work independently, self-sufficiently, and enthusiastically
- team-oriented working attitude and
We offer

- salary according to Remuneration level 13 TV-L
- fixed-term limited until 30.06.2025 (§ 2 (1) sentence 1 of the WissZeitVG; in accordance with the provisions of the WissZeitVG and the Agreement on Satisfactory Conditions of Employment, the length of contract may differ in individual cases)
- part-time 75%
- internal and external training opportunities
- variety of health, consulting and prevention services
- reconcilability of family and work
- flexible working hours
- job ticket for regional public transport network
- supplementary company pension
- collegial working environment
- open and pleasant working atmosphere
- exciting, varied tasks

cooperativeness
- organization and coordination skills

Preferred experience and skills

- knowledge in one or more of the following topics: general topology and topological vector spaces, duality theory, (systemic) risk measures

Application Procedure

We are looking forward to receiving your application. For full consideration, your application should be received via either email (a single PDF document is required) sent to imw@uni-bielefeld.de or post (see postal address). Please mark your application with the identification code: Wiss22637. Please note that the possibility of privacy breaches and unauthorized access by third parties cannot be excluded when communicating via unencrypted e-mail. For information on the processing of personal data click here.

application deadline: 15.09.2022

Contact
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