



## Scientific Researcher in Finance

April 2022

The call is for a **Scientific Researcher in Finance** to be employed under the research grant on the Project "*Informational Content of Market Option Prices*" awarded by the Hellenic Foundation for Research and Innovation (HFRI, ΕΛΙΔΕΚ in Greek). The selected candidate will work under the supervision of Professor George Skiadopoulos to whom the research grant has been awarded.

**Terms & Conditions:** This is a full-time job which precludes any other employment in parallel. The scientific researcher will be remunerated under a fixed term private law employment contract, under the Greek law. **Salary will be competitive.** The appointment may last 25-36 months. The applicant should speak Greek fluently for the purposes of setting up an account with the Greek tax authorities.

**Job description:** The selected candidate will be employed as a Research Assistant (*Scientific Associate*) to the Project "*Informational Content of Market Option Prices*". The project will examine how the information contained in market option prices can be used to address timely topics of interest in asset pricing, asset management and prediction of expected returns. Among other duties, the selected candidate will prepare existing datasets (e.g., CRSP, Compustat, Optionmetrics and other WRDS embedded modules) for further analysis, conduct empirical analysis, review the literature, and prepare reports. The applicant is expected to contribute with her/his own ideas and suggestions, too.

### Qualifications:

#### For applicants interested in pre-doctoral/doctoral studies:

- An M.Sc. (or an M.Sc. equivalent in the case of NTUA graduates) in either Economics, Finance, Engineering, Mathematics, or Computer Science is required as a minimum qualification.
- The applicant is expected to be a recent graduate or near completion of the required degree.
- The applicant will have an interest in doing high quality academic research in areas such as asset pricing, financial derivatives, quantitative finance, climate finance and ESG.
- The candidate should have excellent computational and programming skills (e.g., MATLAB, Python, R, SAS, Stata).
- Any academic distinctions and achievements will be strongly considered.
- Experience with handling big databases will be a plus.
- Any previous training in finance is desirable but not a prerequisite.

#### For applicants interested in post-doctoral studies:

- Ph.D. in Finance

### Additional Benefits:

- The post is ideal for candidates who wish to obtain pre-doctoral experience and training before they apply to a doctoral position in leading universities.
- The post is ideal for candidates who wish to directly register to a high-quality Ph.D. program. The selected candidate will be offered the opportunity to register to the [doctoral program](#) of the Department of Banking and Financial Management of the University of Piraeus (September 2022 intake), under the supervision of Professor George Skiadopoulos. Any registration/tuition fees will be waived. The first year of the doctoral program offers extra training via doctoral courses. It typically takes at least four years to complete the Ph.D. program. Visiting opportunities to leading universities in Europe and U.S. may exist for outstanding candidates. Its graduates have been employed in academia and the industry in Greece and abroad.
- For postdoctoral applicants, there is flexibility on the commencement date.
- The selected candidate will also be offered the opportunity to engage with the activities of the [Institute of Finance and Financial Regulation](#), a pioneering international initiative located in Greece, directed by Professor George Skiadopoulos.
- **About the Department of Banking and Financial Management of the University of Piraeus:** It is the oldest department in Finance in Greece. Its faculty has published in leading academic journals in economics and finance including *American Economic Review*, *Quarterly Journal of Economics*, *Journal of Finance*, *Review of Financial Studies*, *Management Science*, and *Journal of Financial and Quantitative Analysis*. The Department has placed some of its graduates in the finest M.Sc. and Ph.D. programs in Finance and Economics in the world including Berkeley, Cass Business School, Columbia, Imperial University, London Business School, LSE, MIT, Princeton, University of Warwick.
- **About the Institute of Finance and Financial Regulation:** IF<sup>F</sup>R is a high-quality international research centre. It operates under the auspices of the Department of Banking and Financial Management of the University of Piraeus. Its goal is to bridge the gap between cutting edge academic research and the industry. The team of IF<sup>F</sup>R Fellows comprises a network of distinguished academics and professionals from leading universities and institutions around the globe.

**Next steps:** A first round selection will be conducted, and further details will be conveyed to shortlisted applicants. The position will remain open until it is filled. **There is a strong preference for candidates who wish to pursue pre-doctoral or doctoral studies, yet other exceptional cases may also be considered for the post-doc position.**

**Application procedure** Interested applicants should **e-mail their application** to Professor George Skiadopoulos [gskiado@unipi.gr](mailto:gskiado@unipi.gr) (e-mail subject: Applicant's name, Scientific Researcher in Finance). The application package should include

- A cover letter and applicant's CV
- Transcripts of degrees and grades
- Copy of M.Sc. dissertation (Ph.D. dissertation for the post-doc applicants)
- Names and contact details of two referees (reference letters may also be provided at this stage, else they will be required if the applicant is shortlisted)
- Applicants should also state whether they are interested in pursuing doctoral/ postdoctoral research. In this case, a research proposal should also be provided.