Principal Researcher in Econometrics/Statistics

Booth School of Business at the University of Chicago

Institution: University of Chicago Booth School of Business

Position Title: Primary Researcher

Duties and Responsibilities: The Econometrics and Statistics group at the Booth School of Business of the University of Chicago invites applications for a Principal Researcher (postdoctoral). The postdoc will be working under the supervision of Dr. Ruey S. Tsay. The postdoc will be working on a range of problems involving statistical modeling, computing, as well as applications. More specific areas include, but are not limited to, time series/spatio-temporal processes, dynamic models, regularization, high-dimensional computing, model selection, and deep learning. The postdoc will also have the opportunity to participate actively in the broad interdisciplinary environment at Booth.

Position Qualifications: The candidate should have a recent Ph.D. degree in statistics, econometrics, machine learning, or a related area, should have interest in dependent data analysis and should be able to contribute to code development (such as C/C++, Python, R).

Salary Range: Depends on Qualifications

Application Information: A resume/CV, cover letter and reference contact information for up to three references are required to be considered for this position.

Apply here: uchicago.wd5.myworkdayjobs.com/External/job/

Contact Email: Ruey.Tsay@chicagobooth.edu

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Ruey S. Tsay
University of Chicago