

12-month postdoc fellowship **from September 2021** (indicatively) at Université Laval (Quebec City), under the supervision of Marzia A. Cremona (Operation and Decision Systems Department) and Federico Severino (Finance Department).

Research area: **Functional motif discovery for financial time series.**

Requirements:

- Background in statistics, econometrics, or data science.
- PhD in related areas **obtained less than 5 years ago.**
- Proficiency in R and programming skills.

Primary goal:

Generalize and adapt existing statistical learning methods for motif discovery in functional data, to detect and predict bubbles and recurrent patterns in financial time series. An important part of the work is computational.

No teaching activity required.

Yearly salary: **51 737 CAD** (maximum possible salary according to the postdoc union collective agreement).

Additional funds available for conference attendance.

A small amount of teaching assistantship can provide extra salary.

The candidate commits to move to Quebec City. In case public health conditions do not allow the moving, remote work can be considered.

For information or to apply, contact marzia.cremona@fsa.ulaval.ca or federico.severino@fsa.ulaval.ca

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