



AIFMRM

AFRICAN INSTITUTE OF FINANCIAL MARKETS AND RISK MANAGEMENT



Two Postdoctoral Research Fellows at the University of Cape Town

The *African Institute of Financial Markets and Risk Management* (AIFMRM) in the Faculty of Commerce at the University of Cape Town is a graduate institute committed to increasing the extent and depth of expertise in the African financial service industry. The institute is committed to rigorous scholarly research and takes a critical and quantitative approach to the study of financial markets and risk management. AIFMRM is inviting applications for two Postdoctoral Research Fellows. Application deadline is **31 March 2017** and appointments are for as soon as is feasible. The tenure of the fellowship is for one year.

We are currently developing an agent-based model of the financial system that can be calibrated to microlevel supervisory data to undertake stress-testing exercises and counterfactual policy analyses. The successful candidate ideally would have an interest to be part of our interdisciplinary team and could build on a large existing code base. Access to supervisory data and a possible research visit at a collaborating central bank can be arranged during the time of the fellowship. The successful would also ideally work on a project relating to interbank networks in China as part of an ongoing collaboration between UCT, Goethe University Frankfurt, Waseda University, and NYU Stern.

We are open to applications from candidates with a PhD in economics, finance, computer science, mathematics, or closely related fields.

Requirements

We are looking for one postdoctoral researchers who has recently (i.e. within the past five years) completed, or are close to completing, their dissertation in economics, finance, computer science, mathematics, or a closely related field, and who have demonstrated the potential for excellent scholarly work. Applicants may not previously have held a full-time professional or academic post (i.e. they may not have held a tenure-track position before). Postdoctoral fellows receive a fellowship of R240,000 p.a. and no benefits or travel allowances are included in the value of the fellowship. An additional travel allowance of R30,000 p.a. is available for Postdoctoral Researchers at AIFMRM. The successful incumbent will be required to comply with the University's approved policies, procedures and practises for the postdoctoral sector.

Application Procedure and Selection

To apply, please send your complete application package, including:

- A letter of application, including areas of expertise, research interests, and experience
- A complete CV including the names and contact details of at least two references
- Copies of academic transcripts

to Co-Pierre Georg (co-pierre.georg@uct.ac.za, African Institute of Financial Markets and Risk Management, University of Cape Town, Rondebosch 7700, South Africa). For further questions and inquiries please contact our admin staff at (aifmrm@uct.ac.za).

Eligible and complete applications will be considered by the Director of the African Institute of Financial Markets and Risk Management.

The University of Cape Town reserves the right to disqualify ineligible, incomplete and/or inappropriate applications. The University of Cape Town reserves the right to change the conditions of award or to make no awards at all.