

Job ID: RICAM095DOC121

The Johann Radon Institute for Computational and Applied Mathematics ([RICAM](#)) of the Austrian Academy of Sciences ([OeAW](#)), Austria's leading non-university research and science institution in Applied Mathematics, focuses on basic research in applied mathematics, and within the Institute mathematicians from all around the globe collaborate on common core areas in mathematical modeling, simulation, inverse problems and optimization. The Institute has proven to stand for excellence in research, as can be seen from a high level of publications and the popularity of the Institute's Special Semesters within the academic community. The working groups at the institute provide a broad field of expertise over a whole range of different subjects, and together they create an exciting atmosphere to carry out research in applied mathematics. RICAM is offering a

## PHD STUDENT POSITION (F\*M) *in the Transfer Group* (part-time, 20 hrs per week)

open from Oct 1, 2021, to Mar 31, 2023. Place of employment is Linz. An additional (20 hours per week) employment at the Industrial Mathematics Competence Center of MathConsult GmbH is permitted.

The hired person will work on problems in valuation and risk analysis of financial instruments.

The working languages are English and German. For more information contact Prof. Ronny Ramlau at: [ronny.ramlau@ricam.oeaw.ac.at](mailto:ronny.ramlau@ricam.oeaw.ac.at).

### Your profile:

- Degree in Applied mathematics (master level with at least 3 years of work experience or doctorate).
- Strong background in computational finance, numerical mathematics and computing
- Experience in surrogate models for finance.
- English skills needed.

### Our offer:

- Excellent opportunities to work in a lively research environment and collaborate with international experts in the fields related to the project.
- An annual gross salary of € 20.884,27 (before taxes) according to the salary scheme of the Austrian Academy of Sciences. Depending on qualification and experience salary can be negotiated.

Please send your applications with personal and scientific data and a brief statement about scientific interests and achievements via e-mail to [ronny.ramlau@ricam.oeaw.ac.at](mailto:ronny.ramlau@ricam.oeaw.ac.at), mentioning Job ID: RICAM095DOC121.

*The Austrian Academy of Sciences (OeAW) pursues a non-discriminatory employment policy and values equal opportunities, as well as diversity. The OeAW lays special emphasis on increasing the number of women in senior and in academic positions. Given equal qualifications, preference will be given to female applicants.*