



Université  
Paris Cité



## Postdoc Position beginning ASAP

The [Quantitative Finance Group](#) of [Université Paris Cité](#) invites applications from talented PhDs with expertise in **Mathematical Finance or Data Science**, for a 2 years postdoctoral research position starting as soon as possible. The position is funded by the [Chair Capital Markets Tomorrow: Modeling and Computational Issues](#).

The priority areas of research should concern supervised learning methods in finance, generative methods, Monte Carlo simulation methods, stochastic approximation algorithms, backward stochastic differential equations.

The research will be conducted under the co-supervision of [Stéphane Crépey](#) (LPSM/Université Paris Cité), [Lokman Abbas-Turki](#) (LPSM/Sorbonne Université), and any members of the LPSM team “Financial and Actuarial Mathematics, Numerical Probability” relevant for the targeted research project (to be fine-tuned depending on the selected candidate). Collaborative research with younger (PhD) students is encouraged. Some interaction (discussions and exchange) with the quant teams of Crédit Agricole CIB is expected.

**Conditions to apply:** PhD (or defense by the Summer) in mathematics, data science, computer science, with publication in the top academic journals in the fields.

### **Prerequisites:**

- **Theoretical background:** Stochastic analysis or Statistics,
- **Domain knowledge:** Quantitative finance or Data science,
- **Programming skills:** Python/Pytorch or C/Cuda,
- **Languages:** Fluent English (spoken and written). French welcome but not mandatory.

**Location:** LPSM, Sophie Germain building of Université Paris Cité, 8 Place Aurelie Nemours, 75013 Paris

**Scientific environment:** The Emile Borel heritage [Laboratoire de Probabilités, Statistique et Modélisation](#), i.e. more than 200 researchers, faculty members and PhD / postdoctoral students in the heart of Paris (sites Sophie Germain and Jussieu), covering together the whole spectrum of modern probabilities and statistics in six teams, all at the highest international level.

**Remuneration:** Gross monthly salary > 3500 euros, depending on experience.

**Applications:** Until completion of the position

Please send CV and cover letter to [Stéphane Crépey \(crepey@lpsm.paris\)](mailto:crepey@lpsm.paris)