RESEARCH FELLOW - CREDIT RESEARCH INITIATIVE

The Credit Research Initiative (CRI) of the NUS Risk Management Institute invites PhD candidates/holders from quantitative disciplines to apply for its Research Fellowship. The successful candidates are expected to join the CRI Development Team.

THEIR RESPONSIBILITIES INCLUDE:

- Conducting individual research on credit risk management, financial econometrics, etc.
- Participating in the CRI operations in terms of the data production, system enhancement.
- Participating in the consulting projects for external parties (e.g. bespoke model development/validation).

The CRI is committed to achieving academic excellence and practical relevance. Over the course of its developments, it has produced enormous top-tier original research and has helped a number of corporates, financial institutions and international institutions to solve their real-world problems. For example, the CRI right now collaborates with the International Monetary Fund (IMF) in multiple projects. Its Bottom-up Default Analysis (BuDA) toolbox has been applied in a number of IMF stability assessments in various national contexts with rich policy implications.

REQUIREMENTS:

- A PhD candidate/holder from a quantitative discipline, e.g. Economics, Finance, Mathematics, Statistics, Computer Science, Physics, etc. The successful candidate is expected to obtain his/her PhD degrees at the time of appointment.
- Someone who intends to do good research and strives to have a real-world impact.
- Someone with great curiosity in the unknowns and the capability to learn fast.
- A team player comfortable working with a diverse team in a multi-cultural environment.
- Someone who has strong sense of responsibility and is resilient when faced with challenges.
- Someone with good oral and written communication skills.

Applicants should submit their applications electronically to rmillke@nus.edu.sg. Your application should include:

- Application Form;
- NUS Personal Data Consent for Job Applicants;
- A detailed CV including publications;
- A statement of future research plan and samples of research work;
- Two reference letters.

We regret that only shortlisted candidates will be notified.