HEC Liège is looking for a full time postdoctoral researcher in Finance

HEC Liège is the management school of the University of Liège. HEC Liège is one of the leading Belgian university business schools for graduate and postgraduate programs with more than 115 full-time faculty members and researchers and more than 2500 students. HEC Liège is a dynamic institution that heavily promotes an active pedagogy leading students to contribute actively to their own education. The international vision of HEC Liège translates into multiple research activities in management and economics, numerous partnerships with worldwide companies and universities, and growing internationalization of its programs and faculty.

The school's commitment to, and continuing investment in, quality improvement has been recognized through prestigious international accreditations: HEC Liège has become the 1st complete Belgian business school hold both AACSB and EQUIS institutional accreditations. HEC Liège also holds the EPAS award for each of its three main programmes: the Master in Management, the Master in Business Engineering, and the Doctoral Program. The specialization “Banking and Asset Management” of the Master in Management has recently been accepted into the CFA Institute University Recognition Program. HEC Liège is also a member of the Conférence des Grandes Ecoles.

HEC Liège is located in Liège, Belgium’s third largest city, and the largest agglomeration of the French-speaking Walloon region. At the heart of Europe, Liège is the third inland port of Europe and the seventh freight airport in Europe. Recognized for its quality of life and its rich historical heritage, Liège is ideally situated within the Meuse-Rhin Euregio, 30 km from Maastricht (the Netherlands) and 60 km from Aachen (Germany). It is less than 1.5 hours away from Cologne, 2.5 hours from Paris and 4 hours from London by high-speed train (TGV) starting from the magnificent train station designed by the renowned architect Santiago Calatrava.

A description of the HEC Liège work environment can be found at: http://www.hec.ulg.ac.be/en/hec-liege/strengths-of-hec-liege

The Finance, Accounting and Law Department of HEC Liège (University of Liège) is recruiting a postdoctoral researcher in Finance.

Job description:

- Researcher in Finance, in a field related to the strategic research field "Asset and Risk Management" (ARM) at HEC Liège: http://www.hec.ulg.ac.be/index.php/fr/faculty-recherche/domaines-strategiques-recherche/asset-risk-management;
To gradually contribute to the research on the following topic: "Portfolio performance measurement and persistence under alternative specifications of systematic and specific risk", collaborating with the faculty members of the ARM field. This project encompasses the following topics:

- Use of an innovative methodology for the calculation of risk premiums based on fundamental risk factors, following the approach of Lambert, Fays & Hübner (2018, WP) et Lambert & Hübner (2013, JEF);
- Evaluation of the economic relevance of these premiums on stock portfolios;
- Development and application of portfolio performance measures based on multi-factor models (linear and non-linear) in the scope of mutual fund evaluation and of the persistence of their performance over time.

To provide maintenance and diffusion support regarding the update and warehousing of financial data generated by the research projects in the field;

Representing HEC in the international scientific community through (for instance) the organisation of scientific events/workshops;

Promoting and supervising students' master theses;

To be involved into the administrative and scientific life of the department

Your profile:

- You have a PhD in economics or management with a specialization in finance;
- You have a portfolio of research questions in the field of Asset and Risk Management;
- Languages: english and french. The knowledge of french is not mandatory.

Contract: The postdoctoral researcher will be hired for a period covering mid November until end of September 2019. Possibility of (yearly) renewal for a period of 3 years. The starting date might be postponed to January 1st 2019 under special circumstances. In case the postdoctoral researcher is in a situation of mobility (that is, not having stayed more than 24 months in Belgium - for work or studies, etc. - over the last 3 years) and have obtained the PhD degree less than 10 years before the starting date of the contract, the contract might be extended up to December 2019.

Application package:

- Motivation letter and curriculum vitae showing the experience/expertise of the candidate in finance and teaching;
- Current research project highlighting the synergies with the research proposal;
- 2 recommendation letters

Interested candidates should send their application to France MARCOTTE, Secrétaire Générale france.marcotte@uliege.be before 15th November 2018. Further information can be obtained at the same address.