

POST-DOCTORAL RESEARCHER(M/F/X)

AREA: APPLIED STATISTICS/APPLIED ECONOMETRICS

START DATE: FROM 09/01/2024 (NEGOTIABLE)

LOCATION: UNIVERSITY OF LIÈGE

DEADLINE: ON A ROLLING BASIS

ABOUT THE RESEARCH PROJECT

Recent research identified **the presence of biases in published empirical findings** across the sciences, with **economics and finance** being no exceptions. Biases in published findings, due e.g. to **p-hacking**, pose a threat to the cumulative research process and to evidence-based decision making.

In the framework of a [WEAVE initiative](#) jointly funded by Belgian research agencies [FNRS](#) and [FWO](#), the inter-university project “**Empirical analysis of p-hacking and advancement of methods to promote improved decision making**” conducted simultaneously at **University of Liège** (ULiège) and **University of Hasselt** (UHasselt) ambitions to address some of these issues during the next 4 years.

In this project, we ambition to quantify, for the first time, **the extent of these biases in the finance literature, and to identify its determinants, such as conflicts of interests**. The project will conduct a large-scale meta-meta-analysis and aims at developing tailored **anomaly detection methods** to automatically identify these biases in research articles, leveraging recent findings in extreme value theory and **distributional regression techniques**.

The advertised position is at ULiège, but the successful candidate will be affiliated to both universities and will regularly visit UHasselt (see the Job Description section below).

ABOUT UNIVERSITY OF LIÈGE

Located in the French-speaking part of Belgium, the University of Liège welcomes nearly 27,000 students of 123 different nationalities in a dynamic, multicultural city less than an hour away from Brussels and Cologne, two hours from Paris and three hours from London and Amsterdam. ULiège is spread across 4 campuses and boasts over 5,700 staff members, including 3,600 teachers and researchers active in all areas of the humanities and social sciences, science and technology, and health sciences.

As a key player in social change and environmental awareness, ULiège promotes ethical, transdisciplinary and open science. It contributes to the socio-economic development of its region through numerous partnerships with several institutions, including the university hospital (CHU). Given its international orientation, the University participates [in the European](#)

University of Post-Industrial Cities (UNIC) initiative and has one of the most extensive collaborative networks in the world.

ULiège offers attractive career prospects in a high-quality working environment where well-being, diversity and equality of opportunity are promoted. Since 2011, ULiège has been proud to display the European Human resources strategy for researchers (HRS4R) label, which reflects its commitment to open, transparent and merit-based procedures. In addition, it upholds quality and diversity in line with the recommendations of the Coalition for Advancing Research Assessment (CoARA). ULiège encourages its academic staff to travel internationally and welcomes international researchers through its EURAXESS center.

JOB DESCRIPTION

The selected postdoctoral researcher is expected to take a leading role in the empirical analyses conducted during the project, and to contribute significantly to the development of innovative statistical methods. The exact modalities of her/his involvement can be tailored to the interests of the candidate. It will be also encouraged that the candidate pursues some of his ongoing research efforts in the field of statistics/econometrics/economics/finance.

This multidisciplinary project is conducted by the research group **in Applied Statistics and Financial Econometrics** at University of Liège - HEC Liège (Prof. J. Hambuckers), and the **Environmental Economics Group** at Hasselt University (Prof. S. Bruns). The postdoctoral researcher will be primarily supervised by Prof. Julien Hambuckers (<https://sites.google.com/view/julienhambuckers/>) and will work in close collaboration with Prof. Stephan Bruns (<https://www.stephanbruns.de/>). (S)he will be a member of the following research centers:

- ▶ *the Financial Management for the Future*¹ group at ULiège – HEC Liège² (the management school of the university).
- ▶ *the Environmental Economics Group* at Hasselt University³.

A regular physical presence at ULiège and UHasselt is expected.

SPECIFIC DUTIES AND ACTIVITIES

- ▶ Conducting state-of-the-art research activities in the framework of the project “Empirical analysis of p-hacking and advancement of methods to promote improved decision making”
- ▶ Conducting research activities in the continuities of the research pipeline of the candidate.
- ▶ Participation to international academic conferences.

¹ https://www.hec.uliege.be/cms/c_8322423/fr/hec-financial-management-for-the-future

² https://www.hec.uliege.be/cms/c_7098604/en/hec

³ <https://www.uhasselt.be/en/instituten-en/cmck-centre-for-environmental-sciences/research-groups/environmental-economics>

- ▶ Participation to the daily life of the departments (such as seminars, research events, co-mentoring of PhD students).
- ▶ Small teaching load (master thesis and internship supervisions, participation to advanced statistics courses, etc). The exact modalities are open to discussion.

PROFILE

○ REQUIRED SKILLS :

- ▶ **Ph.D. in (applied) statistics, quantitative economics, econometrics, finance, or in applied science** (with an empirical focus and an interest in finance or economics), or equivalent. Doctoral students close to completing their PhD degree are encouraged to apply. The candidate must hold a PhD to start the position.
- ▶ You have a strong **quantitative background**, ideally with a focus on (applied) statistics or econometrics or quantitative economics.
- ▶ **You have a strong research interest in some of the following topics: econometric methods, (applied) statistics, finance, economics and meta-analysis.**
- ▶ You are allowed to work in Europe.

○ DESIRABLE SKILLS :

- ▶ You have excellent problem-solving capacity.
- ▶ You are cooperative and can work well in teams.
- ▶ You have very good communicative skills.
- ▶ You will have resided in Belgium for less than 12 months over the previous 36 months at the beginning of the contract.

○ LANGUAGES :

- ▶ You have a very good knowledge of English.
- ▶ Knowledge of French or German is an asset.

TERMS OF EMPLOYMENT

- ▶ **TYPE OF CONTRACT:** Full time, fixed term.
- ▶ **CONTRACT DURATION:** Starting contract of one year, extendable two more years after a positive evaluation at the end of the first year.
- ▶ **EXPECTED START DATE:** 1 Oct. 2024, open to negotiation.
- ▶ **LATEST STARTING DATE:** Dec. 2024.

OUR OFFER

- ▶ Basic gross monthly salary for full-time work: 4990 EUR (scale 116S), corresponding to roughly **2850 EUR after tax⁴**.
- ▶ **Internationally competitive environment** supported by two research groups in two universities, ideal to develop a scientific network for a research career.
- ▶ **Up to 3 years of contract.**
- ▶ **Financial support for conference participations and research stays** in the framework of the project is provided.
- ▶ **Small teaching load** (open to discussion).

HOW TO APPLY?

Please send the following documents per email in pdf format to Prof. J. Hambuckers (jhambuckers@uliege.be):

- ▶ A motivation letter,
- ▶ A two-page research statement explaining the ongoing and future research agenda of the candidate, as well as its links with the topic of the advertised project.
- ▶ A CV with the contacts of two references.

SELECTION PROCEDURE

Applications are considered on a rolling basis, and the position stays open until filled.

The selection will be based on CVs, the cover letter, references and their suitability for the position.

It is expected that most candidates will be **interviewed by June 30th, 2024, in person or via Teams, for pre-selection.**

The corporate policy of University of Liège is based on diversity and equal opportunity. We select candidates on the basis of their skills and do not discriminate on grounds of age, sexual orientation, origin, beliefs, disability or nationality

CONTACT DETAILS

Informal inquiries about the project and the position are welcome. Please feel free to contact Prof. J. Hambuckers by email (jhambuckers@uliege.be).

Release date: 13 May 2024

⁴ With personal details, ULiège Human Resources Department can further assess the exact gross monthly salary. Employment benefits such as reimbursement of public transportation fees and access to a variety of training opportunities are also included

Privacy policy

Personal data collected following your application will be processed by Prof. J. Hambuckers of the University of Liege for the sole purpose of recruitment.

The data will be processed within the framework of pre-contractual measures (art. 6-1, b. of the General Data Protection Regulation) and kept for up to 9 months after the publication of the vacancy. Your personal data will not be passed on to any third parties.

In accordance with the provisions of the GDPR (EU 2016/679), you may exercise your data protection rights (right of access, rectification, erasure, restriction, and portability) by contacting ULiège Data Protection Officer (dpo@uliege.be - Mr. Data Protection Officer, Bât. B9 Cellule "GDPR", Quartier Village 3, Boulevard de Colonster 2, 4000 Liège, Belgium). You may also lodge a complaint with the Data Protection Authority (<https://www.autoriteprotectiondonnees.be> , contact@apd-gba.be).