

HEC Liège is looking for a PhD candidate in Finance (M/F)

PROJECT DESCRIPTION

In cooperation with a major Belgian bank, we obtain access to unique firm-level bank transaction data. The project allows us to pose research questions related but not limited to:

- The identification of fraudulent transactions.
- Empirical corporate finance and understanding financing behavior.
- Identifying and predicting suspicious transactions.
- Modelling of default risk

YOUR JOB

- You will work on a PhD in the field of finance and artificial intelligence, with the aim of analyzing transaction data.
- Conduct industry-relevant research in corporation with a major Belgian bank. This includes desk research, data analysis, model construction and development, both in Brussels as at the campus in Liège.
- Disseminate knowledge by writing scientific papers, and presenting the research in front of business and academic audiences.

YOUR PROFILE

- You hold a Masters' degree in Economics / Management Science / Business Engineering / Artificial Intelligence / Data Science / Statistics / Civil Engineering (or equivalent) with an expertise and interest in machine learning and data science. Note that you must have graduated your Masters by the time you enter the position.
- You hold at least one academic distinction (i.e. cum laude).
- You are passionate about modeling and data analysis and have a strong quantitative background. The ideal candidate has experience with programming languages such as Python and R.
- You have a strong interest in the fields of corporate finance and banking.
- You have a critical mindset, are proactive and have good organizational skills.
- You have very good English written/spoken communication skills. Knowledge of French is a major asset.



APPLICATION PACKAGE

- Cover letter showing your motivation and eligibility for the position;
- CV showing your past experience and expertise in the research area;
- Two recommendation letters, to be sent directly by the person recommending you.

Interested candidates should send their application material (a single compressed folder containing all files) by email to Prof. Dr. Julien Hambuckers (jhambuckers@uliege.be) with Prof. Dr. Wouter Torsin (wtorsin@uliege.be) in cc. Incomplete applications will be automatically rejected. Applications should be received by June 15th, 2022 at the latest.

CONTRACT & SALARY

This is a full-time position. The PhD position is for four years. The salary will be set according to the doctoral researcher salary scale of the University of Liège under grant holder status. The candidate can start as early as September 2022, and no later than January 2023.

ABOUT HEC LIEGE

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 fulltime faculty members and researchers and more than 3000 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 the AACSB award and the EQUIS award delivered by the international accreditation body EFMD. HEC Liège also holds the EPAS award for each of its three main programs: 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 Frenchspeaking 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 new 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/hecliege/strengths-of-hec-liege