OXFORD-MAN INSTITUTE

<table>
<thead>
<tr>
<th>Job title</th>
<th>Senior Research Associate in Quantitative Finance (3 Posts)</th>
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<tbody>
<tr>
<td>Division</td>
<td>Mathematical, Physical and Life Sciences Division</td>
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<tr>
<td>Department</td>
<td>Engineering Science</td>
</tr>
<tr>
<td>Location</td>
<td>Oxford-Man Institute of Quantitative Finance (OMI), Eagle House, Walton Well Road, Oxford</td>
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<tr>
<td>Grade and salary</td>
<td>Grade 8: £42,149 - £50,296 per annum</td>
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<tr>
<td>Hours</td>
<td>Full time</td>
</tr>
<tr>
<td>Contract type</td>
<td>Fixed-term for up to 3 years</td>
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<tr>
<td>Reporting to</td>
<td>Professor Álvaro Cartea, Director OMI</td>
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<tr>
<td>Vacancy reference</td>
<td>154522</td>
</tr>
<tr>
<td>Additional information</td>
<td>Reimbursement of relocation costs is only available where allowed on the grant.</td>
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</table>

| Research topic                | Quantitative Finance                                    |
| Principal Investigator / supervisor | Professor Álvaro Cartea, Director OMI                  |
| Project team                  | OMI                                                      |
| Project web site              | https://www.oxford-man.ox.ac.uk/                        |
| Funding partner               | The funds supporting this research project are provided by the Oxford-Man Institute of Quantitative Finance |

The role

The post-holders will engage in advanced study and academic research, and will contribute to the full range of research and academic life within the Oxford-Man Institute (OMI).
Reporting to the Director of the OMI, the post-holders will help ensure a healthy and vibrant research environment within the OMI. This will involve leading, devising, coordinating and supervising research projects in this area, including the work involved in the collaborations with project partners, guidance to researchers and students, participating in and organising seminars and conferences, and winning further funding to underpin the research. If appropriate, the role may involve acting as a formal co-supervisor for research students.

**Responsibilities**

**Specific Tasks**

As Senior Research Associate you will conduct high-quality research in quantitative finance and will join the research team at the OMI. This may involve providing day-to-day supervision for more junior researchers and students. You will be encouraged to interact with colleagues in our affiliated departments: Mathematical and Computational Finance (Mathematical Institute), Machine Learning (Information Engineering and Statistics), Finance (Saïd Business School), Computer Science, and Economics. You will be responsible for your own research funded project(s) within the wider research programme of the Oxford-Man Institute.

**Additional Tasks**

- Develop research questions within a specific context, conduct individual research, analysing detailed and complex qualitative and/or quantitative data from a variety of sources, and generate original ideas by building on existing concepts
- Engage in original and objective research in quantitative finance and to lead our research effort in a specialist area of interest to the OMI.
- Work effectively and collegially with colleagues as part of a team, including participating in running of seminar series, conferences and symposia.
- Develop collaborations with other institutions and to help develop an international reputation in a particular area of quantitative finance
- Regularly write research articles for top peer-reviewed journals, book chapters, and reviews. Present papers at conferences, and lead seminars to disseminate research findings
- Agree clear task objectives, organise, and interact with other members of the OMI on to plan and execute research and coach other members of the group on specialist methodologies or procedures.
- Share responsibility for shaping the research group’s plans. Help to raise research funds through grant applications and manage own area of a larger research budget
- Liaise with funding bodies and provide information to project stakeholders and represent the research group at external meetings/seminars, either with other members of the team or alone
- Take part in OMI committees advising on scientific and management matters for the institute
• The Senior Research Associate may have the opportunity to teach or undertake ad-hoc paid teaching (this includes lecturing, demonstrating, small-group teaching, tutoring of undergraduates and graduate students and supervision of masters projects in collaboration with faculty members). Permission must be sought in advance for each opportunity and the total must not exceed 4 hours a week.

Pre-employment screening

All offers of employment are made subject to standard pre-employment screening, as applicable to the post.

If you are offered the post, you will be asked to provide proof of your right-to-work, your identity, and we will contact the referees you have nominated. You will also be asked to complete a health declaration (so that you can tell us about any health conditions or disabilities so that we can discuss appropriate adjustments with you), and a declaration of any unspent criminal convictions.

We advise all applicants to read the candidate notes on the University's pre-employment screening procedures, found at: www.ox.ac.uk/about/jobs/preemploymentscreening/.

Selection criteria

Essential

• Hold a PhD in one of the following: Mathematics, Statistics, Econometrics, Computer Science, or a closely related subject (preference will be given to those with a strong focus on data driven models).
• Demonstrable specialist knowledge in the discipline and the ability to develop research projects and methodologies
• The potential for strong leadership qualities in the subject, as illustrated, for example, through showing initiative on research projects.
• An outstanding research record demonstrated, for example, through an outstanding thesis, a strong publication record, conference presentations, etc.
• The ability to contribute significantly to the research environment of the OMI, for example, through a proven track record of successful research interaction,
• Ability to independently plan and manage a research project, including a research budget

Desirable

• Experience of supervising academic work
• Experience of making grant applications

About the Oxford-Man Institute of Quantitative Finance

The Oxford-Man Institute is hosted by the Department of Engineering Science, and it is underpinned by various departments of The Mathematical, Physical, and Life Sciences Division (Computer Science, Mathematical Institute, Statistics) and the Social Sciences Division (Economics and Said Business School).
At the OMI we address fundamental problems in quantitative finance with a strong focus on data driven models. We achieve this by providing a forum for academics from various disciplines and industry participants to create and implement ideas. Our members and visitors employ tools from various sources such as machine learning, artificial intelligence, financial theory and practice, and mathematics. Among our objectives are to provide new insights into how markets work, and to develop new tools for financial decision making. As a result, our research output and activities are relevant to all stakeholders in the economy, including industry participants, and financial regulators.

The OMI provides the freedom to do innovative work. One of our main strengths is to attract distinguished experts and young researchers to an environment that stimulates collaboration. We endeavour to facilitate research and increase the impact of the OMI’s research output in a number of ways, including cross-collaboration, seminars, and providing data and physical space. The breadth of the University of Oxford affiliated departments speaks to our interdisciplinary approach to problem solving. Our seminars and conferences are pivotal in the life of the OMI and key to the dissemination of cutting-edge ideas. Members and visitors have access to a user friendly web-based data library. Finally, we provide working space at the OMI offices in a premium location of the university and in a vibrant neighbourhood of Oxford.

For more information please visit: www.oxford-man.ox.ac.uk.

About the University of Oxford

Welcome to the University of Oxford. We aim to lead the world in research and education for the benefit of society both in the UK and globally. Oxford’s researchers engage with academic, commercial and cultural partners across the world to stimulate high-quality research and enable innovation through a broad range of social, policy and economic impacts.

We believe our strengths lie both in empowering individuals and teams to address fundamental questions of global significance, while providing all our staff with a welcoming and inclusive workplace that enables everyone to develop and do their best work. Recognising that diversity is our strength, vital for innovation and creativity, we aspire to build a truly diverse community which values and respects every individual’s unique contribution.

While we have long traditions of scholarship, we are also forward-looking, creative and cutting-edge. Oxford is one of Europe’s most entrepreneurial universities. Income from external research contracts in 2016/17 exceeded £564m and we rank first in the UK for university spinouts, with more than 130 companies created to date. We are also recognised as leaders in support for social enterprise.

Join us and you will find a unique, democratic and international community, a great range of staff benefits and access to a vibrant array of cultural activities in the beautiful city of Oxford. For more information, please visit www.ox.ac.uk/about/organisation.

The Mathematical, Physical, and Life Sciences Division

The Mathematical, Physical, and Life Sciences (MPLS) Division is one of the four academic divisions of the University. In the results of the six-yearly UK-wide assessment of university research, REF2014, the MPLS division received the highest overall grade point average (GPA) and the highest GPA for outputs. We received the highest proportion of 4* outputs, and the highest proportion of 4* activity overall. More than 50 per cent of MPLS activity was assessed as world leading.
The MPLS Division's 10 departments and 3 interdisciplinary units span the full spectrum of the mathematical, computational, physical, engineering and life sciences, and undertake both fundamental research and cutting-edge applied work. Our research addresses major societal and technological challenges and is increasingly focused on key interdisciplinary issues. MPLS is proud to be the home of some of the most creative and innovative scientific thinkers and leaders working in academe. We have a strong tradition of attracting and nurturing the very best early career researchers who regularly secure prestigious fellowships.

We have around 6,000 students and play a major role in training the next generation of leading scientists. Oxford’s international reputation for excellence in teaching is reflected in its position at the top of the major league tables and subject assessments.

MPLS is dedicated to bringing the wonder and potential of science to the attention of audiences far beyond the world of academia. We have a strong commitment to supporting public engagement in science through initiatives including the Oxford Sparks portal (http://www.oxfordsparks.net/) and a large variety of outreach activities. We also endeavour to bring the potential of our scientific efforts forward for practical and beneficial application to the real world and our desire is to link our best scientific minds with industry and public policy makers.

For more information about the MPLS division, please visit: http://www.mpls.ox.ac.uk/

**How to apply**

Before submitting an application, you may find it helpful to read the ‘Tips on applying for a job at the University of Oxford’ document, at www.ox.ac.uk/about/jobs/supportandtechnical/.

If you would like to apply, click on the Apply Now button on the ‘Job Details’ page and follow the on-screen instructions to register as a new user or log-in if you have applied previously. Please provide details of two referees and indicate whether we can contact them now.

You will also be asked to upload a CV and a supporting statement. The supporting statement should explain how you meet the selection criteria for the post using examples of your skills and experience. This may include experience gained in employment, education, or during career breaks (such as time out to care for dependants). Your application will be judged solely on the basis of how you demonstrate that you meet the selection criteria stated in the job description.

Please upload all documents as PDF files with your name and the document type in the filename.

All applications must be received by midday on the closing date stated in the online advertisement.

<table>
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<th>Information for priority candidates</th>
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<tr>
<td>A priority candidate is a University employee who is seeking redeployment because they have been advised that they are at risk of redundancy, or on grounds of ill-health/disability. Priority candidates are issued with a redeployment letter by their employing departments.</td>
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</tbody>
</table>

If you are a priority candidate, please ensure that you attach your redeployment letter to your application (or email it to the contact address on the advert if the application form used for the vacancy does not allow attachments).
Should you experience any difficulties using the online application system, please email recruitment.support@admin.ox.ac.uk. Further help and support is available from www.ox.ac.uk/about_the_university/jobs/support/. To return to the online application at any stage, please go to: www.recruit.ox.ac.uk.

Please note that you will be notified of the progress of your application by automatic emails from our e-recruitment system. Please check your spam/junk mail regularly to ensure that you receive all emails.

Important information for candidates

Pre-employment screening
Please note that the appointment of the successful candidate will be subject to standard pre-employment screening, as applicable to the post. This will include right-to-work, proof of identity and references. We advise all applicants to read the candidate notes on the University’s pre-employment screening procedures, found at: www.ox.ac.uk/about/jobs/preemploymentscreening/.

Data Privacy
Please note that any personal data submitted to the University as part of the job application process will be processed in accordance with the GDPR and related UK data protection legislation. For further information, please see the University’s Privacy Notice for Job Applicants at: www.admin.ox.ac.uk/councilsec/compliance/gdpr/privacynotices/job/. The University’s Policy on Data Protection is available at: www.admin.ox.ac.uk/councilsec/compliance/gdpr/universitypolicyondataprotection/.

The University’s policy on retirement
The University operates an Employer Justified Retirement Age (EJRA) for all academic posts and some academic-related posts. From 1 October 2017, the University has adopted an EJRA of 30 September before the 69th birthday for all academic and academic-related staff in posts at grade 8 and above. The justification for this is explained at: www.admin.ox.ac.uk/personnel/end/retirement/revisedejra/revaim/.

For existing employees, any employment beyond the retirement age is subject to approval through the procedures: www.admin.ox.ac.uk/personnel/end/retirement/revisedejra/revproc/

Form 1 October 2017, there is no normal or fixed age at which staff in posts at grades 1–7 have to retire. Staff at these grades may elect to retire in accordance with the rules of the applicable pension scheme, as may be amended from time to time.

Equality of Opportunity
Entry into employment with the University and progression within employment will be determined only by personal merit and the application of criteria which are related to the duties of each particular post and the relevant salary structure. In all cases, ability to perform the job will be the primary consideration. No applicant or member of staff shall be discriminated against because of age, disability, gender reassignment, marriage or civil partnership, pregnancy or maternity, race, religion or belief, sex, or sexual orientation.
Benefits of working at the University

Employee benefits
University employees enjoy 38 days’ paid holiday, generous pension schemes, travel discounts, and a variety of professional development opportunities. Our range of other employee benefits and discounts also includes free entry to the Botanic Gardens and University colleges, and discounts at University museums. See www.admin.ox.ac.uk/personnel/staffinfo/benefits.

University Club and sports facilities
Membership of the University Club is free for all University staff. The University Club offers social, sporting, and hospitality facilities. Staff can also use the University Sports Centre on Iffley Road at discounted rates, including a fitness centre, powerlifting room, and swimming pool. See www.club.ox.ac.uk and www.sport.ox.ac.uk/oxford-university-sports-facilities.

Information for staff new to Oxford
If you are relocating to Oxfordshire from overseas or elsewhere in the UK, the University's Welcome Service website includes practical information about settling in the area, including advice on relocation, accommodation, and local schools. See www.welcome.ox.ac.uk. There is also a visa loan scheme to cover the costs of UK visa applications for staff and their dependents. See www.admin.ox.ac.uk/personnel/permits/reimbursement&loanscheme/.

Family-friendly benefits
With one of the most generous family leave schemes in the Higher Education sector, and a range of flexible working options, Oxford aims to be a family-friendly employer. We also subscribe to My Family Care, a service that provides practical advice and support for employees who have caring responsibilities. The service offers a free telephone advice line, and the ability to book emergency back-up care for children, adult dependents and elderly relatives. See www.admin.ox.ac.uk/personnel/staffinfo/benefits/family/mfc/.

Childcare
The University has excellent childcare services, including five University nurseries as well as University-supported places at many other private nurseries. For full details, including how to apply and the costs, see www.admin.ox.ac.uk/childcare/.

Disabled staff
We are committed to supporting members of staff with disabilities or long-term health conditions. For further details, including information about how to make contact, in confidence, with the University’s Staff Disability Advisor, see www.admin.ox.ac.uk/eop/disab/staff.

Staff networks
The University has a number of staff networks including the Oxford Research Staff Society, BME staff network, LGBT+ staff network and a disabled staff network. You can find more information at www.admin.ox.ac.uk/eop/inpractice/networks/.

The University of Oxford Newcomers’ Club
The University of Oxford Newcomers' Club is an organisation run by volunteers that aims to assist the partners of new staff settle into Oxford, and provides them with an opportunity to meet people and make connections in the local area. See www.newcomers.ox.ac.uk.