



NEW DOCTORAL POSITION IN BELGIUM - UCL

DOCTORAL CONTRACT

RISK MANAGEMENT FOR ENERGY MARKETS (GDF - SUEZ Chair)

The Institute of Statistics, Biostatistics and Actuarial Sciences (ISBA) of Louvain-la-Neuve (UCL- Université Catholique de Louvain) will open a new position for a doctoral researcher (starting date : September 1, 2010- duration : 3 years).

The candidate is expected to develop research in risk management applied to energy markets. The main purpose of the thesis is to develop new tools for commodity pricing based on stochastic techniques especially applied to gas and electricity markets. Key aspects in this field are: commodity pricing, dynamic hedging, spot and forward prices, energy derivatives, stochastic calculus.

Applicants should send before May 1, 2010 a short summary of their research experience, a letter of motivation, a detailed CV and the names of at least two referees to:

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