Call for applications : PostDoc position CAESARS

Institution: Ecole Polytechnique, Centre de Mathématiques Appliquées: http://www.cmap.polytechnique.fr/.

Contact:

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Position Type: 18 months + possible extension by 6 months

Teaching: none.

Starting date: September 1, 2016

Salary: 3000 Euros per month (gross salary).

The post-doc position is supported and funded by the current ANR project " Control and simulAtion of Electrical Systems, interAction and RobustnesS » (CAESARS 2016-2019). Applicants must have obtained a Ph.D. degree between January 2013 and the end of the academic year 2015-2016. Successful applicants must have studied stochastic processses and probabilistic numerical schemes. He/She is expected to work on one of the following research themes, from the numerical and theoretical points of view: Stochastic controls and Backward Stochastic Differential Equations, Uncertainty Quantification, Rare events, Stochastic Games and Mean-Field Games. Skills in programming are expected (Python or C++), as well as interest in applications to energy markets.

The application should contain:

(1) a Curriculum Vitae.

(2) a list of publications.

(3) a description of the past research (maximum 3 pages).

(4) a research project (maximum 3 pages).

(5) 2 letters of recommendation (to be sent separately)

Applications should be sent by email to emmanuel.gobet@polytechnique.edu.