# Post-Doctoral research position in Agri-business/Agrifinance Fall 2021 Rennes School of Business: Research Direction: Areas of Excellence

Location Rennes, France Open Date Apr 21, 2021 Deadline May 31, 2021 at 11:59 PM Eastern Time Description

Rennes School of Business in France is looking for Post-Doctoral researchers to join its Areas of Excellence hosted in its Research Lab and to be part of a team of researchers, as from September 2021.

In the frame of the Agribusiness Area of Excellence, Rennes SB is opening a position in collaboration with INRAe and AgroCampus Ouest.

## CALL FOR POST-DOCTORAL RESEARCH POSITION IN AGRI FINANCE

Within its Agri-Finance Joint Research Team with the *INRAe* (French public research institute dedicated to agricultural science) and the AO (*Agrocampus Ouest*), *Rennes School of Business* aims at analysing the choices made by farmers, manufacturers, and non-commercial actors on the agricultural financial markets.

To assess the joint effects of their respective decisions upon market prices dynamics, microeconomic models considering specific market microstructure has been devised within our Research team with a particular attention given to risk management.

Having access to a large ultra-high frequency database on derivatives markets, our Research team focuses on understanding how information flow can alter temporarily or permanently the level and the volatility of commodity prices but also the limit order books and traded volumes in order to setup appropriate hedging strategies and finetune execution algorithms.

## CHARACTERISTICS OF THE POST-DOCTORAL RESEARCH POSITION

- 18 months French law work contract
- 30K euros /year contract (paid vacation, retirement, health insurance)
- Dedicated space in the Research Lab
- Access to the Learning Center (access to research journals and databases)
- Onboarding service to help you relocate
- 60 h teaching per academic year
- Expectation for publication of 3 papers

For visa issue, postdoc will get a specific hosting agreement ("convention d'accueil").

#### **About Rennes School of Business**

Rennes SB is a fast-growing institution providing undergraduate and graduate education to more than 4,500 students from all over the world. A triple accredited institution (AACSB, EQUIS, and AMBA), Rennes SB is the most international business school in France and one of the most multicultural of its kind, with 100 faculty members who are 95% international (i.e., non-French) and come from 40 different countries. Our student body consists of 53% international students coming from more than 70 countries, making it the perfect job environment for international faculty.

Our Program Portfolio includes a full range of international programs: PhD, DBA, EMBA, specialized Masters, Programme Grande Ecole (PGE) and Bachelor's degree. English is the main working and teaching language at the School, as the vast majority of programs are taught entirely in English.

Rennes SB is located in Western France, one hour and 25 minutes from the center of Paris by train, and less than one hour from the coast. The capital of Brittany, Rennes has a strong economy and is recognized for its outstanding quality of life and cultural environment with a wide range of private and public amenities including excellent primary and secondary schools. Rennes is also home to a very strong technology cluster and active entrepreneurial ecosystem.

More information about the School can be found here: <u>https://www.rennes-sb.com</u>.

## Qualifications ELIGIBILITY CRITERIA

To be eligible, post-doc candidates should hold a PhD (or are close to completion) in finance with a particular focus on high-frequency dynamics modelling. In case the candidate does not have a PhD degree by the date of their submission, he should present a letter from his/her supervisor certifying that he/she will obtain his/her Ph.D. by the 31st of August 2021, at the latest.

The candidate should have experience with financial market microeconomics modelling and mathematical statistics.

The candidate is expected to have abilities in the study and management of large dataset, creativity, independence and collaborative abilities.

The successful applicant will also be expected to be able to manage time, resources, data, and details of multiple tasks. The ideal candidate will be thinking of this position as a platform to build skills towards taking on a research professorship in the future.

English proficiency shown by a recent (2 years' maximum) TOEFL (equivalent 110 IBT minimum) or IELTS (7.5 overall score with >/=7 in all 4 sections). The TOEIC is not accepted

## **EVALUATION CRITERIA**

The Assessment Committee will focus on the scientific quality of the application and on the post-doctoral research project. Five criteria will be used in evaluating candidates: CV, quality of research, feasibility of the project, interview, and presentation of the job market paper and research project.

The selection will have two phases:

Phase I: The Recruitment Committee will shortlist applicants based on their research experience, the quality of their research (approach, methodology, results), the complementarity between their research proposal and the research interests and expertise of the area of excellence.

Phase II: Interviews with the shortlisted candidates will be organized. Candidates will be evaluated on their presentation and communication skills, on the appropriateness of their workplan to achieve the objectives of the project, on their ability to attract collaborative partners (academia/industry).

All applicants will be notified of their status in the recruitment process shortly after the application deadline. The applicants selected for assessment will be notified about the composition of the Recruitment Committee and later in the process about the result of the assessment. Once the recruitment process is completed, each applicant will be notified of the outcome of their application.

# **Application Instructions**

Candidates should submit the following documents:

- CV
- Two letters of reference
- Research project
- Job market paper
- Letter of Motivation