

Postdoctoral position in
Applied Statistics or Applied Econometrics

University of Liège – HEC Liège (Belgium)¹

CONTEXT

Recent research identified **the presence of biases in published empirical findings** across the sciences, with **economics and finance** being no exceptions. Biases in published findings, due e.g. to **p-hacking**, pose a threat to the cumulative research process and to evidence-based decision making.

In the framework of a [WEAVE initiative](#) jointly funded by Belgian research agencies [FNRS](#) and [FWO](#), the inter-university project “*Empirical analysis of p-hacking and advancement of methods to promote improved decision making*” ambitions to address some of these issues over the period 2024 – 2028.

In this project, we ambition to quantify, for the first time, **the extent of these biases in the finance literature, and to identify its determinants, such as conflicts of interests**. The project will conduct a large-scale meta-meta-analysis and aims at developing tailored **anomaly detection methods** to automatically identify these biases in research articles, leveraging recent findings in extreme value theory and **distributional regression techniques**.

The selected postdoctoral researcher is expected to take a leading role in the empirical analyses conducted during the project, and to contribute significantly to the development of innovative statistical methods. The exact modalities of her/his involvement can be tailored to the interests of the candidate. It will be also encouraged that the candidate pursues some of his ongoing research efforts.

This multidisciplinary project is conducted by the research group in **Applied Statistics and Financial Econometrics** at University of Liège - HEC Liège (Prof. J. Hambuckers), and the **Environmental Economics Group** at Hasselt University (Prof. S. Bruns). The postdoctoral researcher will be primarily supervised by Prof. Julien Hambuckers (<https://sites.google.com/view/julienhambuckers/>) and will work in close collaboration with Prof. Stephan Bruns (<https://www.stephanbruns.de/>). (S)he will be a member of the following research centers:

- *the Financial Management for the Future* group at ULiège – HEC Liège²
- *the Environmental Economics Group* at Hasselt University³

PROFILE

Ph.D. in **(applied) statistics, quantitative economics, econometrics, finance**, or in applied science (with an empirical focus and an interest in finance or economics), or equivalent.

Doctoral students close to completing their PhD degree are encouraged to apply.

You have a strong quantitative background, ideally with a focus on (applied) statistics or econometrics or quantitative economics.

¹ https://www.uliege.be/cms/c_8699436/en/uliege and https://www.hec.uliege.be/cms/c_7098604/en/hec

² https://www.hec.uliege.be/cms/c_8322423/fr/hec-financial-management-for-the-future

³ <https://www.uhasselt.be/en/instituten-en/cmk-centre-for-environmental-sciences/research-groups/environmental-economics>

- You have a strong research interest in some of the following topics: econometric methods, (applied) statistics, finance, economics and meta-analysis.
- You have excellent problem-solving capacity.
- You are cooperative and can work well in teams.
- You have very good communicative skills.
- You have a very good knowledge of English (French or German is considered a plus).
- You will have resided in Belgium for less than 12 months over the previous 36 months at the beginning of the contract.
- You are allowed to work in Europe.

JOB OFFER

- **Internationally competitive environment** supported by two research groups in two universities, ideal to develop a scientific network for a research career.
- **Up to 3 years of contract.**
- You will be appointed and paid as a postdoctoral researcher (**ca. 2850 EUR /month after tax**)
- **Financial support for conference participations** and research stays in the framework of the project is provided.
- **Small teaching load** (open to discussion).

STARTING DATE, APPLICATION PROCEDURE AND QUESTIONS

The expected starting date is October 2024 but negotiable for an earlier or a later date (max. starting date: December 2024). Applications are considered on a rolling basis. A regular physical presence at ULiège and UHasselt is expected, as well as participation to the everyday life of the departments (such as seminars and research events).

Please send the application material (motivation letter, a two-page research statement and a CV with the name of two references) per email to Prof. Julien Hambuckers (jhambuckers@uliege.be).

Questions may be sent to the same address.