2017-IPR-A5-FGIV-9004

FG IV - Researcher in Economic Forecasting with Big Data (time series, state space modelling, Bayesian statistics)

As the science and knowledge service of the Commission, the mission of DG Joint Research Centre is to support EU policies with independent evidence throughout the whole policy cycle.

The JRC is located in 5 Member States (Belgium, Germany, Italy, the Netherlands and Spain). Further information is available at: https://ec.europa.eu/jrc/

JRC has recently established the Centre for Advanced Studies (CAS) with the mission of investigating new research areas of relevance for European policy. CAS provides an interdisciplinary and stimulating 'space' where JRC scientists can engage in research in policy-relevant thematic areas and connect with leading institutions in the field worldwide.

CAS is looking for researchers to join the project "Big Data collection and processing in analysing and forecasting of economic developments". The goal of the project is to explore innovative ways to measure and forecast economic activity in real time. The project will develop along two directions. The first is to devise advanced techniques to construct real-time measures of economic activity and their uncertainty using mixed frequency data. The second is to collect data from online sources and to use newly available micro-datasets to produce nowcasts and forecasts of economic variables.

The successful candidates will have a strong quantitative background and research interests at the intersection of microeconomics, macroeconomics, and econometrics. He/she will contribute to the development of the project with the aim of producing policy relevant research and publish in premiere economic journals. The researcher should be able to work independently and as part of a team that includes four researchers and a lead scientist, in addition to economists across several JRC units.

Position for:

FG IV – Scientific/Technical Project Officer

Qualifications:

- Candidates should have a PhD (doctoral degree) in Economics, Statistics, Applied Mathematics, or Engineering/Computer Science.
- He/she should have a strong background in time series analysis, state space modelling, Bayesian statistics.
- Familiarity with R and either Python or Julia preferred.
- The ability to work with large datasets and knowledge of machine learning techniques are an advantage.
- Very good command of English (C1) is essential.

Interested candidates should provide in addition to the application form, a curriculum vitae and one recent publication/working paper in one pdf file.

	Strategy and Work Programme Coordination
Directorate	Scientific Development JRC Centre for Advanced Studies
Unit	JRC Centre for Advanced Studies
	Further information:
	https://ec.europa.eu/jrc/en
Indicative duration	12 months initial contract with possible renewals up to maximum 6 years
JRC Site	Ispra
Country	Italy
	The candidate must be on a valid EPSO reserve list for Function Group IV contract staff or have applied to the permanent open call for researchers FG IV:
Rules and eligibility	https://ec.europa.eu/jrc/en/working-with- us/jobs/vacancies/function-group-iv-researchers
	Auxiliary contract staff:
	https://ec.europa.eu/jrc/en/working-with-
	<u>us/jobs/temporary-positions/contract-staff-members</u>
	Please note that due to the high number of applications received only shortlisted candidates will be contacted.