



2018-IPR-A5-FGIV-9524

**FG IV - Researcher in Economic Forecasting
with Big Data**

Position for:

**FG IV –
Scientific/Technical Project
Officer**

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.

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.
- a strong background in applied microeconomics, computational econometrics, and big data is an advantage.
- Familiarity with R and either Python or Julia preferred.
- The ability to work with large datasets and knowledge of machine learning techniques is 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.
Directorate Unit	Strategy and Work Programme Coordination Scientific Development 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 Country	Ispra Italy
Rules and eligibility	<p>The candidate must be on a valid EPSO reserve list for Function Group IV contract staff.</p> <p>Applicants to the following Calls for expression of interest can also be considered:</p> <ol style="list-style-type: none"> 1. CAST Permanent - EPSO has launched in January 2017 an open-ended selection procedure to create a pool of candidates from which the institutions, bodies, offices and agencies of the European Union (EU) can recruit contract agents. Details available at the link below: https://epso.europa.eu/documents/2240_en 2. Call COM/1/2015/GFIV – Research - The JRC has launched in January 2015 a permanent call for researchers FG IV. Details available at the link below: https://ec.europa.eu/jrc/en/working-with-us/jobs/vacancies/function-group-IV-researchers <p>Auxiliary contract staff: https://ec.europa.eu/jrc/en/working-with-us/jobs/temporary-positions/contract-staff-members</p> <p><i>Please note that due to the high number of applications received only shortlisted candidates will be contacted.</i></p>