Vacancy
Research assistant (HiWi) for
Machine Learning Team
Chair of Mathematical Finance
Starting date: 01.03.2021

The Chair for Mathematical Finance at Technical University of Munich is searching for two to three research assistants (HiWis) (m/f/d) for its Machine Learning Team. The project start will be 01.03.2021 (or earlier).

Tasks:
- Application of Machine Learning methods (in particular Clustering) to specific problems of Portfolio optimization
- Conducting research about alternative methods
- Presentation of results to our project partners from the industry

Requirements:
- Interest in Machine Learning and its applications to Mathematical Finance
- High level of responsiveness and reliability
- Good grades in your field of studies
- First experiences with the implementation of Machine Learning methods
- Basic knowledge about Portfolio optimization
- Experience in Python would be highly appreciated

The current members of our Machine Learning Team will give you a thorough introduction to the current project until 31.03.2021. The minimum working time per week is 6 hours. Students who can participate in the project for a longer period of time will be preferred.

We are looking forward to receiving your application (cover letter, CV, transcript of records) via E-mail (florian.brueck@tum.de and michel.kschonnek@tum.de).

Legal admonition:
As part of your application for a position at the Technical University of Munich (TUM) you will transmit personal information. Please be aware of TUM’s data protection directions as required by Art 13 Datenschutz-Grundverordnung DSGVD for elicitation and processing of personal information as part of your application, accessible under http://go.tum.de/554159. By submitting your application, you confirm that you agree to TUM’s data protection directions.