



Job Description

This form summarises the purpose of the job and lists its key tasks. It is not a definitive list of all the tasks to be undertaken as those can be varied from time to time at the discretion of the School, in consultation with the postholder.

Job title: Research Assistant in Finance

Centre: Financial Markets Group (FMG)

Accountable to: Christopher Polk and Dimitri Vayanos

Job Summary

The successful applicant will be based at the London School of Economics (LSE) and will closely collaborate with Christopher Polk and Dimitri Vayanos on research projects that relate primarily to empirical asset pricing and involve analysis of asset returns, portfolio holdings and trades by market participants, and accounting and financial information of firms.

The successful applicant will be involved in many aspects of the above projects including data collection, data cleaning and merging, statistical analysis, production of reports with statistical results, literature reviews, and replication of findings of existing papers.

The successful applicant should have taken advanced courses in finance, including in empirical asset pricing, and should have extensive hands-on experience working with financial data in the context of academic research, especially in the area of empirical asset pricing. The successful applicant should also have strong skills in programming languages relevant for doing work on empirical asset pricing, and strong skills in communicating the corresponding results in written form. Being in a PhD programme in Finance or having completed a PhD degree in Finance would be a plus. So would be evidence of original research in empirical asset pricing in the form of a research paper.

The successful applicant might also be involved in additional projects of Christopher Polk and Dimitri Vayanos that may be more theoretical. In that case, the aspects in which the applicant will contribute will concern primarily programming numerical solutions of the theoretical models and doing literature reviews.

Duties and Responsibilities

- Collecting data and managing databases.
- Interpreting and analysing patterns or trends in data.
- Identifying appropriate methods of investigation or analysis according to data and objectives.
- Writing code for the numerical computation of economic models.
- Conducting literature reviews
- Conveying complex conceptual ideas or complex information which may be highly detailed, technical or specialist.
- Assisting in the writing of reports
- Assisting in the writing of presentation slides
- Contributing to the organisation of conferences, seminars and workshops.



- Managing own research and administrative activities, with guidance.
- Managing large scale databases.
- Supporting team members to reach common goals.
- Demonstrating a knowledge of theory, methods and practice and demonstrating development through acquisition of relevant skills and competencies.

All of the above subject to the contractual obligations imposed by the external funding agency and with the agreement of the grant-holder, Principal Investigator and/or Head of Centre.

Flexibility

To deliver services effectively, a degree of flexibility may be required in the duties performed in order to meet the exigencies of service. Job roles may also naturally develop over time and ongoing substantial changes to a role will be discussed between line managers and their staff, with job descriptions updated as and when appropriate.

Equity, Diversity and Inclusion (EDI)

LSE is committed to building a diverse, equitable and truly inclusive university. All posts (and post holders) will seek to ensure diversity and inclusion, while opposing all forms of unlawful and unfair discrimination on the grounds of age, disability, gender identity, marriage and civil partnership, pregnancy and maternity, race, nationality, ethnic or national origin, religion or belief, sex and sexual orientation, or social and economic background.

Ethics Code

Posts (and post holders) are assumed to have a responsibility to act in accordance with the School's Ethics Code and to promote the principles and values that the Code enshrines. The Ethics Code clearly states that the whole LSE community, including all staff, students, and governors of LSE, are expected to act in accordance with the principles which are set out in the Code. As such you are required to read and familiarise yourself with it. The School's Effective Behaviours Framework is designed to support this Code. It sets out examples for the six behaviours that all staff are expected to demonstrate, these can be found on the following link: [click here](#)

Environmental Sustainability

The post holder is required to minimise environmental impact in the performance of the role, and actively contribute to the delivery of the LSE Environmental Policy.