



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 Officer (Data Expert)

Department/Centre/Institute: Systemic Risk Centre Accountable to: Centre Directors

Job Summary

This post is to assist Dr Jon Danielsson and Dr Jean-Pierre Zigrand, the directors of the Systemic Risk Centre, in the programme of research attached to this ESRC Centre grant. The job involves working with data on exotic derivatives and liaise with the data vendor. It is not expected that you know anything about derivatives, but we do expect you have the background to learn the necessary skills and so become an expert by the time the post ends. You will have good knowledge of Statistics, R, Python and SQL databases. Quantitative research skills are desirable. The role will contribute to publications in top quality peer-reviewed academic journals.

Duties and Responsibilities

- To manage a unique database on exotic derivatives
- Process and transform data obtained from a database, so it is readily used for statistical analysis
- Run statistical models on exotic derivatives data
- Manage relationship with the outside vendor of derivatives data
- We do not expect you to have familiarity with financial derivatives, but we do expect to have the necessary technical background to become an expert in the process of the work
- The researcher will carry out empirical work and have the opportunity to work on unique financial datasets.
- The researcher will have the opportunity to work alongside a uniquely interdisciplinary team of researchers.
- Playing a role in writing up novel research with other Centre researchers.
- Contributing to the formulation of peer reviewed research grant proposals.
- Assisting in the dissemination of the research, including through the preparation of press releases, conference attendance, and the pro-active support of a research culture.
- Playing a constructive role in the life of the Centre, including liaising with the stakeholder community.
- Liaising with or supervising research assistants as required
- Sustaining links with external bodies to foster collaboration.



- Contributing creative solutions to research challenges.

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.

Note

The LSE has a progressive pay structure that rewards you with annual pay increases up to a certain level as you develop in your role. We also provide for further reward past this point in the form of further pay increases based on exceptional performance.

Flexibility

To deliver services effectively, a degree of flexibility is needed, and the post holder may be required to perform work not specifically referred to above.

Equality and Diversity

To uphold the School's commitment to equality of respect and opportunity, as set out in the [Ethics Code](#), we will treat all people with dignity and respect, and ensure that no one will be treated less favourably because of their role at the School, age, sex, disability, gender identity, race, religion or belief, sexual orientation, marriage and civil partnership, pregnancy and maternity, or social and economic background. For the full Equity, Diversity and Inclusion policy statement, please see the [EDI website](#).

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.