

1. Raziskovalna organizacija (*Research organisation*):

Univerza v Ljubljani, *Ekonomski fakulteta*

2. Ime in priimek mentorja (*Name and surname of a mentor*):

Igor Lončarski

3. Področje znanosti iz šifrant ARRS (*Primary research field*):

5.02 Ekonomija

4. Kontaktni e-naslov mentorja (*Contact of a mentor*):

igor.loncarski@ef.uni-lj.si

5. Kratek opis programa usposabljanja (*Short description of the program*):

Mladi raziskovalec/raziskovalka bo deloval na področju financ, bolj natančno na področju finančnih trgov in instrumentov ter vrednotenja naložb. V času trajanja zaposlitve in priprave doktorata bo opravljala/a raziskovalno delo na projektu, kjer preučujemo vpliv sodobnih neformalnih oblik komunikacije oz. nefinančnih informacij (kot so npr. letna poročila podjetij, novice, objave na družbenih omrežjih, itn.) na trge kapitala. Neformalne in nefinančne informacije prispevajo k oblikovanju t.i. sentimenta (vzdušja) na finančnih trgih, ki dokazano vpliva na dejanja različnih udeležencev finančnih trgov. Kar pa je malo znano, so 1) dejavniki in način oblikovanja sentimenta, ter 2) formalni kanal vpliva sentimenta na finančne trge. Pri svojem raziskovalnem delu bo raziskovalec/ka sodeloval/a pri oblikovanju in preučevanju izvirnih znanstveno-raziskovalnih vprašanj, zbiral/a in urejal/a podatke, ocenjeval/a in interpretiral/a parametre različnih ekonometričnih modelov, pripravljala/a znanstvene članke, se udeleževal/a mednarodnih znanstvenih konferenc in dokončal/a doktorsko disertacijo. Kandidat/ka bo moral/a opraviti tudi manjši obseg dela s študenti na programih financ na Ekonomski fakulteti Univerze v Ljubljani.

Izbrani/a kandidat/ka bo v času trajanja zaposlitve imel tudi možnost krajšega usposabljanja v tujini na kateri izmed tujih univerz, s katerimi sodeluje mentor oz. člani programske skupine (npr. Tilburg University, Nizozemska; Monash University, Avstralija; University of Leuven, Belgija; University of Glasgow, Škotska; itd.)

Glede na naravo raziskovalnega dela se od kandidata/ke pričakuje močna predznanja s področja finančnih trgov in instrumentov, modelov vrednotenja naložb, empiričnih financ, ekonometrije (analiza panelnih podatkov, časovnih serij podatkov, analize t.i. »big data« oz. multivariatne analize), zaželena pa so tudi predznanja s področja vedenjskih financ in računovodstva.

Resni kandidati naj za več informacij kontaktirajo mentorja po elektronski pošti že pred prijavo, do 22. junija 2016 pa morajo oddati prijavo za vpis na doktorski študij na Ekonomski fakulteti. V primeru izbora za delovno mesto mlade/ga raziskovalke/raziskovalca se v doktorski program vpišejo jeseni 2016.

This particular position of young researcher relates to the field of finance, in particular to the research related to financial markets, financial instruments, and asset pricing. During the period of employment, the researcher will collaborate on an ongoing research project in which we investigate the effects of contemporary informal means of communication and non-financial information (e.g. annual reports, news, social media) on financial markets. Informal and non-financial information have been proven to affect the so-called market sentiment and decisions of various market participants. However, little is known about 1) the determinants of sentiment and the ways in which sentiment is

formed, and 2) the formal channel in which sentiment affects the markets. The researcher is expected to participate in formulating and investigating original research questions, search, collect and clean the required data, estimate and interpret parameters of various empirical models, write scientific (research) papers, present his/her work at international scientific conference, and complete his/her doctoral thesis (graduate). The position also carries a light teaching load – i.e. a successful candidate will give some tutorials for the students specializing in finance at the Faculty of Economics, University of Ljubljana.

A successful candidate will have a possibility of undertaking a short research visit at one of the universities abroad with the established research cooperation by either mentor or other members of the finance research group (e.g. Tilburg University, the Netherlands, Monash University, Australia; University of Leuven, Belgium; University of Glasgow, Scotland).

Given the nature of the research project, we expect the successful candidate to have a strong background in financial markets and instruments, asset pricing models, empirical finance, econometrics (panel data analysis, time series analysis, »big data« analysis or multivariate analysis). A knowledge of behavioral finance and accounting will be considered an asset as well.

For more information, serious applicants should contact the mentor by e-mail before the application deadline. In addition, they should express their interest (register) for the FELU doctoral program (deadline is June 22, 2016). A successful candidate will enroll to the FELU doctoral program in autumn 2016.