Northwestern Kellogg

December 15, 2019

Professors Scott R. Baker, Steven Davis, and Nick Bloom are looking to hire a full-time **Empirical Research Associate** interested in **macroeconomics and finance** for a period of at least one year. Our research topics include macroeconomics, political economics, and finance. For more information on the types of research projects you would be working on, please visit https://stockmarketjumps.com/ and <a href="https://stockmarketjumps.com/

Applications should be submitted by Friday, January 31, 2020.

If interested, please complete an application at https://facultyrecruiting.northwestern.edu/apply/NzY5. This is the general posting for Kellogg Finance Department Empirical Research Associates; to indicate your specific interest in working with Professors Baker, Bloom, and Davis, mention "Macroeconomics and Finance" in your cover letter.

Research duties include:

- Performing statistical analyses on large databases utilizing Stata, or R
- Web-scraping raw data using Perl or Python
- Reading and encoding historical newspapers
- Helping manage teams of undergraduate RAs
- Writing up results for presentations and publications
- Conducting literature reviews

See the full instructions in the general posting for Kellogg Finance Department Empirical Research Associates on the next page.

Northwestern Kellogg

JOB DESCRIPTION: Full-Time Empirical Research Fellow in Kellogg Finance Department

October 17, 2019

The Kellogg Finance Department is looking for highly skilled and motivated individuals to work as full-time Empirical Research Associates for a period of at least one year. Applications should be submitted by Friday, January 31, 2020.

The position entails close collaboration on a number of finance projects with several members of the department. Research duties vary, but may include: performing statistical analyses on large databases utilizing Stata, MATLAB, Python, R and other programming languages; designing and running experiments; programming simulations of theoretical models; and proving theoretical results. Research fellows work on a variety of projects simultaneously. Prior research topics have included, among others, the importance of information on trade relations, the effect of credit cycles on housing markets, the impact of tail risk on security pricing, and the importance of financial frictions on unemployment. Previous holders of this position have participated in graduate courses at Northwestern during their time as research fellows (including macroeconomics, microeconomics, and asset pricing) and gone on to top Ph.D. programs, such as Princeton and MIT Sloan.

The ideal candidate will have a strong quantitative background and programming skills, and the ability to work independently. Prior background in economics or finance is useful but not necessary; we welcome candidates with strong technical backgrounds who are looking for more exposure in these fields. This opportunity is ideal for candidates looking to develop their empirical and theoretical skills in preparation for pursuing a graduate program in economics or finance.

If interested, please complete an application at https://facultyrecruiting.northwestern.edu/apply/NzY5. Please attach the following to your application:

- A cover letter briefly describing your career or academic goals, your experience as research
 assistant or other experience with economic research (e.g., senior thesis), and a description of
 your programming background;
- A current CV;
- 3. Complete undergraduate and graduate transcripts (unofficial is fine).

The starting date is negotiable, but it should be no later than July 1, 2020. We pay an average annual salary of \$48,000 and provide standard benefits such as health insurance.

Note for international applicants: Kellogg will provide the research fellow with the necessary J-1 Research Scholar visa, subject to USCIS rules and regulations.

Northwestern University provides equal employment opportunities to all employees, students, and applicants. Northwestern University does not discriminate or permit discrimination by any member of its community against any individual on the basis of race, color, religion, national origin, sex, sexual orientation, gender identity, gender expression, parental status, marital status, age, disability, citizenship, veteran status, or genetic information in matters of admissions, employment, housing, or services or in the educational programs or activities it operates.