MONASH University

Position description

Research Fellow

Department/Unit	Department of Econometrics and Business Statistics
Faculty/Division	Faculty of Business and Economics Monash Business School
Classification	Level B
Work location	Clayton campus
Date document created or updated	March 2017

Organisational context

Monash is a university of transformation, progress and optimism. Our people are our most valued asset, with our academics among the best in the world and our professional staff revolutionising the way we operate as an organisation. For more information about our University and our exciting future, please visit www.monash.edu

The **Monash Business School** undertakes education, research, consultancy and community engagements across all the main business and economics disciplines. It offers a comprehensive selection of awards including bachelor degrees, specialist master degrees by coursework, the Master of Business Administration (MBA), masters by research, and the PhD. Student numbers exceed 17,000, making it one of the largest business education providers in Australia.

The Monash Business School operates across all four Australian campuses (Berwick, Caulfield, Clayton and Peninsula) and, together with business schools in South Africa and Malaysia, makes up Monash University's Faculty of Business and Economics.

The Monash Business School is structured into seven discipline-based departments (Accounting, Banking and Finance, Business Law and Taxation, Econometrics and Business Statistics, Economics, Management, and Marketing) as well as a number of research centres, units and groups in specialist areas such as behavioural economics, health economics, development economics, financial studies, global business and retail studies.

To learn more about the Monash Business School, please visit our website.

The **Department of Econometrics and Business Statistics** is recognised worldwide for the quality of its research and teaching and has been designated by Monash as an area of outstanding strength, 'demonstrably pre-eminent relative to other Australian universities and competitive with the strongest international equivalents'. In the Excellence in Research for Australia assessment conducted by the Australian Research Council in 2015, Monash University received a rank of 5, which is the highest possible rank, in Econometrics. In the top 10% of institutions in the field of Econometrics ranked by IDEAS (a Research Papers in Economics service maintained by the Federal Reserve Bank of St. Louis, USA) the Department appears among the best institutions in the world. We provide the quantitative training in the Bachelor of Business, the Bachelor of Commerce, as well as several Masters by Coursework programs and we offer a comprehensive curriculum at the undergraduate and postgraduate levels in econometrics, business statistics, financial econometrics and actuarial studies. Many of our senior staff are editors and associate editors of reputable academic journals in econometrics and statistics and we enjoy significant success in gaining grants and contract research. For more information about our Department and the work we do, please visit our website.

Position purpose

The Research Fellow will conduct research associated with ARC Discovery Grant DP170100729: "The Validation of Approximate Bayesian Computation: Theory and Practice".

- **Reporting line:** This position reports to the Head of Department
- **Supervisory responsibilities**: Not applicable
- **Financial delegation and/or budget responsibilities:** Not applicable

Key result areas and responsibility

A Level B research-only academic is expected to carry out independent and/or team research within the field in which he/she is appointed and to carry out activities to develop her/his research expertise relevant to the particular field of research.

Responsibilities include:

1. The conduct of research either as a member of a team or independently, and the production of conference and seminar papers and publications from that research

2. Supervision of research-support staff involved in the staff member's research

3. Contribution to the preparation or, where appropriate, individual preparation of research proposal submissions to external funding bodies

4. Involvement in professional activities including, subject to availability of funds, attendance at conferences and seminars in the field of expertise

5. Occasional contributions to the teaching program within the field of the staff member's research

6. Attendance at meetings associated with research or the work of the organisational unit to which the research is connected and/or at departmental, school and/or faculty meetings and/or membership of a limited number of committees

Key selection criteria

Essential criteria

1. Doctoral qualification in econometrics or statistics (or equivalent relevant research experience) with specific expertise in the following areas: Bayesian statistical methods, including modern computational techniques; frequentist simulation-based inference; statistical theory; asymptotic analysis.
2. Evidence of an emerging track record of publications and presentations
3. The ability to work under pressure and to prioritise tasks to meet deadlines
4. High levels of initiative and flexibility
5. Well-developed interpersonal and written communication skills
6. Ability to work both independently and collaboratively as a member of a team
7. Ability to work efficiently, meet project timelines, and to demonstrate excellent organisational skills

Other job related information

- Travel (eg. to other campuses of the University)
- Peak periods of work during which the taking of leave may be restricted

Legal compliance

Ensure you are aware of and adhere to legislation and University policy relevant to the duties undertaken, including: Equal Employment Opportunity, supporting equity and fairness; Occupational Health and Safety, supporting a safe workplace; Conflict of Interest (including Conflict of Interest in Research); Paid Outside Work; Privacy; Research Conduct; and Staff/Student Relationships.