



# RESEARCH FELLOW (ECONOMETRICS AND BUSINESS STATISTICS)

DEPARTMENT/UNIT	Econometrics and Business Statistics
FACULTY/DIVISION	Faculty of Business and Economics
CLASSIFICATION	Level A
DESIGNATED CAMPUS OR LOCATION	Clayton campus

## ORGANISATIONAL CONTEXT

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Everyone needs a platform to launch a satisfying career. At Monash, we give you the space and support to take your career in all kinds of exciting new directions. You'll have access to quality research, infrastructure and learning facilities, opportunities to collaborate internationally, as well as the grants you'll need to publish your work. We're a university full of energetic and enthusiastic minds, driven to challenge what's expected, expand what we know, and learn from other inspiring, empowering thinkers. Discover more at [www.monash.edu](http://www.monash.edu).

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) along with the specialist Leadership and Executive Education unit and a number of research centres, units and groups in specialist areas such as health economics, behavioural economics, development economics, employment and work, finance, global business, and retail studies. To learn more about the Monash Business School, please visit our website, [www.monash.edu/business](http://www.monash.edu/business).

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 preeminent 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 2018, 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 top ten institutions among other prominent 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 2 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: [www.monash.edu/business/econometrics-and-business-statistics](http://www.monash.edu/business/econometrics-and-business-statistics).

## POSITION PURPOSE

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A Level A research-only academic is expected to contribute towards the research effort of the University and to develop their research expertise through the pursuit of defined projects relevant to the particular field of research.

The Research Fellow will conduct research associated with ARC Discovery Grant DP210103094: “Partial Identification, Identification Power, and Instrument Strength for Causal Analysis in Discrete Outcome Models”. The broad objective of this project is to examine several methodological and practical issues relating to the identification, estimation and inference of causal effect for discrete outcomes in empirical studies. Particular focuses include the identification powers of IVs and covariates, weak and mixed strength instruments in GMM estimation, inference for treatment effect bounds, variable selection in finite and high dimensional settings, and practical issues in estimating causal effect identified sets. The Research Fellow will work closely with three Australian Chief Investigators, as well as two other prominent Econometricians as Partner Investigators from overseas.

**Reporting Line:** The position reports to the lead chief investigator of the ARC project DP210103094

**Supervisory Responsibilities:** Not applicable

**Financial Delegation:** Not applicable

**Budgetary Responsibilities:** Not applicable

## KEY RESPONSIBILITIES

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Specific duties required of a Level A research-only academic may include:

1. The conduct of research under limited supervision either as a member of a team or, where appropriate, independently, and the production or contribution to the production of conference and seminar papers and publications from that research
2. Involvement in professional activities including, subject to availability of funds, attendance at conferences and seminars in the field of expertise
3. Limited administrative functions primarily connected with the area of research of the academic
4. Occasional contributions to teaching within the fields of the academic's research
5. 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
6. Advice within the field of the staff member's research to postgraduate students
7. Other duties as directed from time to time

## KEY SELECTION CRITERIA

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### Education/Qualifications

1. The appointee will have:
  - A doctoral qualification (or near completion) in econometrics, economics, statistics, or a related discipline area.

## **Knowledge and Skills**

2. Expertise in at least one of the following areas: micro-econometrics, statistical theory and methods, panel data methodology, high-dimensional statistical analysis, computational techniques, coding skills, and experience in empirical causal analysis
3. Demonstrated track record of refereed research publications, or evidence of completed research papers for recent and near completion PhD graduates
4. The ability to work both independently in a research environment and as part of a research team
5. High level of initiative and time management capability
6. Excellent written and oral communication skills
7. A demonstrated capacity to work in a collegiate manner with other staff in the workplace

## **OTHER JOB RELATED INFORMATION**

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- Travel to other campuses of the University may be required
- There may be a requirement to work additional hours from time to time
- There may be peak periods of work during which taking of leave may be restricted

## **GOVERNANCE**

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Monash University expects staff to appropriately balance risk and reward in a manner that is sustainable to its long-term future, contribute to a culture of honesty and integrity, and provide an environment that is safe, secure and inclusive. Ensure you are aware of and adhere to University policies relevant to the duties undertaken and the values of the University. This is a standard which the University sees as the benchmark for all of its activities in Australia and internationally.