

THE HONG KONG POLYTECHNIC UNIVERSITY

DEPARTMENT OF APPLIED MATHEMATICS

Post Specification

- (1) **Research Fellow (several posts)** (Ref. 19090510)
[Appointment period: each for one to two month(s)]
- (2) **Research Associate (several posts)** (Ref. 19090511)
[Appointment period: each for one to two month(s)]
- (3) **Research Assistant (several posts)** (Ref. 19090512)
[Appointment period: each for one to two month(s)]

Duties

The appointees will assist the project leader in the research project - “Linear quadratic multi-agent-games with random time horizons”.

Qualifications

Applicants for the **Research Fellow** post should have:

- (a) a doctoral degree with at least three years of postdoctoral research experience or equivalent qualifications and experience; and
- (b) highly related research experience and strong background/research records in the following areas:
 - (i) stochastic differential optimization and control theory;
 - (ii) applied probability;
 - (iii) stochastic calculus; and
 - (iv) SDE theory.

Preference will be given to those who have already published various high-level papers in international referred journals.

Applicants for the **Research Associate** post should have:

- (a) a master’s degree or a good honours degree with at least three years of research/relevant work experience; and
- (b) related research experience and strong background/research records in the following areas:
 - (i) stochastic differential game and optimization theory, in particular, the control and optimization of Forward-backward system (FBSDE);
 - (ii) related differential game; and
 - (iii) SDE theory.

Preference will be given to those who have already published qualified papers in international referred journals.

Applicants for the **Research Assistant** post should have:

- (a) an honours degree or an equivalent qualification;
- (b) related stochastic calculus training; and
- (c) strong educational background and research records in the following areas:
 - (i) stochastic differential game and optimization theory, in particular, the control and optimization of Forward-backward system (FBSDE);
 - (ii) related differential game; and
 - (iii) SDE theory.

Applicants are invited to contact Dr James Huang at tel no. 2766 6961 or email majhuang@polyu.edu.hk for further information.

Remuneration

A highly competitive remuneration package will be offered. Applicants should state their current and expected salary in the application.

5 September 2019