PhD studentship (Full-time)

Institution	Xi'an Jiaotong-Liverpool University
Department	International Business School Suzhou
Supervisors	Principle supervisor: Victor Chang (Xi'an Jiaotong-Liverpool University) Co-supervisor: Bu Ruijun (University of Liverpool, UK) Co-supervisor: Gareth Liu-Evans (University of Liverpool, UK)
Application Deadline	Open until the position is filled
Funding Availability	Funded PhD project (world-wide students)
Project Title	Big Data for financial analysis
Contact	Please email Victor.Chang@xjtlu.edu.cn (principle supervisor's email address) and copy doctoralstudies@xjtlu.edu.cn with a subject line of the PhD project title

Requirements:

The candidate should have a first class or upper second class honors degree, or a master's degree (or equivalent qualification), in management science, information management, mathematics, econometrics, computing or other related discipline. The candidate should have mastered some basic research method skills for quantitative and/or qualitative analyses. Evidence of good spoken and written English is essential. The candidate should have an IELTS score of 6.5 or above, or an equivalent qualification, if the first language is not English. This position is open to all qualified candidates irrespective of nationality.

Degree:

The student will be awarded a PhD degree from the University of Liverpool (UK) upon successful completion of the program.

Funding:

The PhD studentship is available for three years subject to satisfactory progress by the student. The award covers tuition fees for three years (currently equivalent to RMB 80,000 per annum) and provides a monthly stipend of 3500 RMB as a contribution to living expenses. It also provides up to RMB 16,500 to allow participation at international conferences during the period of the award. It is a condition of the award that holders of XJTLU PhD scholarships carry out 300-500 hours of teaching assistance work per year. The scholarship holder is expected to carry out the major part of his or her research at XJTLU in Suzhou, China. However, he or she is eligible for a research study visit to the University of Liverpool of up to three months, if this is required by the project.

Project Description:

Businesses and institutes have growing quantity of data and the complexity to interpret them has been on the rise. Understanding implications from deep data analysis, the ability to process thousands of data

within minutes, as well as offering a high level of prediction accuracy and robustness, is essential for businesses and institutes since they can identify their weaknesses to improve. This PhD and research project is aimed to blend big data financial analysis technique with econometrics models to provide investors speed, accuracy, robustness and reliable financial services. Predictive analysis can be provided to allow businesses to make realistic forecasts of their targets and check consistency between predicted and actual outcomes. Supervision will be jointly be conducted by IBSS XJTLU and University of Liverpool. Active collaborators will include Accenture USA, University of Southampton and Chinese collaborators in Shanghai and other parts of China to make it a successful project.

The ideal candidate must be proficient in programming (two of the followings: Java, MATLAB, R, Python, Mathematica, SAS, Scala), have a deep knowledge about any financial models, possess strong logic, independent-learning and data analysis skills, as well as good reading, writing and presentation skills.

For more information about doctoral scholarship and PhD programme at Xi'an Jiaotong-Liverpool University (XJTLU):

Please visit http://www.xjtlu.edu.cn/en/admissions/phd.html

http://www.xjtlu.edu.cn/en/admissions/phd/feesscholarships.html

How to Apply:

Interested applicants are advised to email Victor.Chang@xjtlu.edu.cn (principle supervisor's email address) the following documents and copy doctoralstudies@xjtlu.edu.cn (please put the project title in the subject line).

Round 1, pre-screening:

• CV

• Research proposal

• Evidence for proficiency in programming skills, financial models, independent-learning and data analysis skills, as well as writing and presentation skills.

Round 2, after passing pre-screening

• Two reference letters

• Personal statement outlining your interest in the position

• Proof of English language proficiency (an IELTS score of above 6.5 or equivalent is required

• Verified school transcripts in both Chinese and English (for international students, only the English version is required)

• Verified certificates of education qualifications in both Chinese and English (for international students, only the English version is required)

Informal enquiries may be addressed to Prof. Victor Chang (Victor.Chang@xjtlu.edu.cn), whose personal profile is linked below, http://www.xjtlu.edu.cn/en/departments/academic-departments/international-business-school-suzhou/staff/victor-chang Please read the PI's papers/keynotes and bold text about requirements before writing to him. Many thanks.

Recommended readings:

http://www.sciencedirect.com/science/article/pii/S0167739X13002926

https://link.springer.com/article/10.1007/s10723-017-9393-3

http://www.sciencedirect.com/science/article/pii/S0167739X17301991

http://www.sciencedirect.com/science/article/pii/S0950705117301211