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1. POST DOCTORAL POSITION AND PHD POSITION

within the project Information Flows in Financial Markets.

Project

Asset prices are driven by expectations of market participants regarding future price developments. These expectations in turn are driven by the inflow of new information. Through the costs involved in information acquisition and the time required for processing this information and converting it into market orders, an interesting dynamics of the response to news arises, which can be described well in terms of information flows. In this project, recently developed information theoretical methods from physics and statistics will be used to investigate these information flows, and new methods will be developed which are tailored for financial time series.

The project is embedded in the Center for Nonlinear Dynamics in Economics and Finance (CeNDEF) research group of the Faculty of Economics and Econometrics at the University of Amsterdam. This young multidisciplinary research group provides an excellent and stimulating research environment.

Post-doc position

Description: Development of nonparametric information theoretic methods for quantifying nonlinear dependence in multivariate financial time series. Derivation of finite sample and asymptotic properties of statistics.

Requirements: The successful candidate for the Post-doc position has a strong background in mathematics/statistics, and a PhD degree in econometrics, statistics or a related field.

Conditions: Initial appointment will be for two years, with possible extensions to a maximum of the project duration (5 years). Salary conform the UvA standard, is expected to be in scale 10 or 11 depending on the candidate's work experience.

PhD position

Description: Development and implementation of information theoretical

time series analysis methods for multivariate financial time series.
Data selection, data analysis and interpretation of results.

Requirements: We seek a motivated individual with a Masters degree in econometrics, statistics or mathematics (or comparable qualifications). Also students who expect to obtain their Masters degree soon are invited to apply.

Conditions: The PhD student will receive a position for a maximum period of 4 years. Monthly salary: 1445 EUR in the first year, increasing to 2063 EUR in the fourth year.

Applications

Applications for both positions should be directed to

Personnel Department
Faculty of Economics and Econometrics
University of Amsterdam
Roetersstraat 11
1018 WB Amsterdam
The Netherlands

and arrive no later than March 31, 2002. All applications should contain a cover letter and a CV. Applicants for the post-doc position should include a list of publications, a copy of one published paper, and two letters of recommendation. Applicants for the PhD position should include one letter of recommendation.

Information

Information can be obtained from Dr C. Diks (phone: +31 20 525 5329, e-mail: diks@fee.uva.nl) and from the CeNDEF homepage <http://www.fee.uva.nl/cendef/>

2. VACANCY PROFESSOR OF MONETARY ECONOMICS

The department of economics of the Faculty of Economics and Econometrics (FEE) of Amsterdam University has a vacancy for a

Professor of monetary economics (part-time - for 30% of a full-time appointment)

Tasks: to undertake and coordinate teaching and research in the field of monetary economics; supervision of PhD students in this field.

Previous holders of this chair (prof.Fase, prof.Kessler) were well known both for their academic work and for their link with the practice of monetary policy. It is expected that their successor will continue this tradition.

Requirements:

- PhD, significant international publications in the field of monetary economics, able and willing to initiate and implement research leading to publications in leading international journals; - Broad teaching

experience and demonstrated teaching ability; - National or international reputation as a specialist in the field of monetary economics; - Able and willing to stimulate and direct the research of others, in particular able and willing to direct the subprogramme on monetary economics in the FEE research programme 'The transformation of Europe: Monetary, fiscal and institutional aspects'; - Able and willing to cooperate with others. As part of the appointments procedure, shortlisted candidates will be asked to give a seminar or lecture.

If the chosen candidate does not know the Dutch language, she/he is expected to acquire a reasonable knowledge of it within two years.

The date on which the appointment is to begin will be determined by mutual agreement, preferably on January 1 2003.

The salary for this position will be on the salary scales for professors in Dutch universities and in accordance with the collective agreement regulating employment conditions in the Dutch universities. The appointment is for five years in the first instance, with the possibility of reappointment till retirement age.

Interested persons may obtain information about this post and the relevant teaching and research programmes from the secretary to the appointments committee Mrs.A.Timmer, tel (020) 5254131, email: timmer@fee.uva.nl. Applications accompanied by a c.v., list of publications, details of relevant teaching experience, and the names of three references, should be submitted before April 5, 2002, to the secretary of the appointments committee, Mrs.A.Timmer, Personnel Dept, Faculty of Economics & Econometrics, Roetersstraat 11, 1018 WB Amsterdam, Netherlands. Applications may be made either by post or by email. Potential applicants are welcome to contact the chairman of the appointments committee (prof.M.Ellman, tel (020) 5254235, email ellman@fee.uva.nl) for an informal discussion about the vacancy

3. VACANCY ASSISTANT PROFESSOR INTERNATIONAL ECONOMICS

The Faculty of Economics and Econometrics (FEE) of the University of Amsterdam (UvA) invites applications for the position of

Assistant Professor of International Economics f/m

The Department of Economics:

The position is in the Department of Economics, which is part of the Faculty of Economics and Econometrics. The Faculty is located in downtown Amsterdam. It offers a dynamic academic environment with connections to leading research centres in Europe and the U.S.

The Research Group in (International) Macroeconomics and Transition Economics: The successful candidate will become a member of a recently established research program in (International) Macroeconomics and Transition Economics, entitled "The Transformation of Europe". The program is divided into three subprograms: (A) Monetary, Fiscal and Exchange Rate Policy, (B) Financial Intermediation and (C) Evolution, Transformation and Operation of Economic Systems. The Research Group is formed by more than twenty internationally active researchers, who contribute regularly to the international literature and who are

active in (inter)national debates.

Requirements and tasks:

We welcome applications from candidates working in all areas of International Economics. Candidates hold a Ph.D in economics or will have it in the near future. They must have a strong commitment to academic research and teaching and must be willing to contribute to the expanding activities of the Research Group. Preferably they have teaching experience. The candidates should be enthusiastic, inspiring, and co-operative and have good didactical skills as well. About 50% of the time will be spent on research, the other 50% on teaching, including co-ordination activities. Teaching may be at all levels with a clear emphasis on International Economics and include supervision on the writing of Master's theses.

Our offer:

The appointment will be a full-time position, for a period of 15 months. The salary will be based on qualifications and experience, with a maximum of € 4325 gross per month.

INFORMATION: about the position: Professor H. Jager, phone +31.20.5254195, fax +31.20.5254254, e-mail: jager@fee.uva.nl. For more information about the Department: www.fee.uva.nl/ae/

APPLICATION: Applications, marked 'strictly confidential', should include curriculum vitae, research papers and two recommendation letters. They have to be sent before March 15, 2002 to the Faculty of Economics and Econometrics, Personeelszaken, c/o Mrs. A. Timmer, Roetersstraat 11, 1018 WB Amsterdam, The Netherlands.

4. VACATURE ECONOMIE, UNIVERSITEIT TWENTE

Bij het departement Economie van de faculteit Bestuurskunde, Universiteit Twente, bestaat een vacature voor een medewerker onderwijs, full-time gedurende 2 jaar of 0.7 fte gedurende drie jaar, salarisschaal 10. De onderwijstaak betreft het verzorgen van c leges economie en het leveren van een bijdrage vanuit de economie aan interdisciplinaire projecten en speciale opdrachten zowel op propedeuse, als op doctoraal niveau. Het departement heeft twee kernen, gesitueerd om de vakgebieden algemene economie en op bare financiën. In overleg met het departementsbestuur wordt vastgesteld welke colleges worden gegeven. Onder bepaalde voorwaarden bestaat de mogelijkheid om bovenstaande vacature uit te breiden met enige onderzoeksactiviteit. Inlichtingen: Prof. dr. A.E. Steenge, tel 053-4893260/80, e-mail: a.e.steenge@bsk.utwente.nl. of Dr. N.S. Groenendijk, tel 053-4894106, e-mail: n.s.groenendijk@bsk.utwente.nl. Sollicitaties kunt u richten aan de secretaris van het departement, Dr. N. S. Groenendijk (Faculteit Bestuurskunde, Universiteit Twente, Postbus 217, 7500 AE Enschede).

5. FOURTH INTERNATIONAL WORKSHOP ON INSTITUTIONAL ECONOMICS

"HOW DO INSTITUTIONS EVOLVE?"

Organised by the Centre for Research in Institutional Economics,
University of Hertfordshire, UK.

Including lectures by major international speakers (see programme below).

This residential workshop will be held in
Offley Place, Great Offley, Hertfordshire, UK

3-5 July 2002

This workshop is designed to provide in-depth discussion of cutting-edge issues in institutional economics, in a forum that permits the attention to detail and definition that is often lacking in larger, conference-style events. The maximum number of participants will be 40. Please book early to avoid disappointment.

Great Offley is a beautiful Hertfordshire village. It is a 4-mile taxi ride from London Luton Airport (with cheap flights by Easyjet - see www.easyjet.com) and a 3-mile taxi ride from Hitchin railway station (with regular trains from London Kings Cross). There are regular bus services connecting London Luton Airport with London Heathrow and London Stansted airports.

DRAFT PROGRAMME

WEDNESDAY 3 JULY 2002

14.30 Registration

15.30 Opening and Welcome

16.00 Seminar 1: Geoff Hodgson (University of Hertfordshire) "Is Social Evolution Lamarckian or Darwinian?"

18.00 End of session

THURSDAY 4 JULY 2002

09.00 Seminar 2: Geoff Hodgson (University of Hertfordshire)
"Darwinism in Economics: From Analogy to Ontology"

10.30 Coffee

11.00 Seminar 3: Robert Aunger (University of Cambridge) "Taking memes seriously"

13.00 Lunch

14.00 Seminar 4: Thorbjørn Knudsen (University of Southern Denmark)
"Evolutionary Explanations in the Social Context: Development or Population Change?"

15.30 Tea

16.00 Seminar 5: Jack Vromen (Erasmus University) "Co-evolution: How do different types of evolutionary process interact?"

17.30 End of session

FRIDAY 5 JULY 2002

09.00 Seminar 6: Markus Becker (University of Southern Denmark) and Nathalie Lazaric (CNRS, Nice) "Defining Routines"

10.30 Coffee

11.00 Round table session and discussion

13.00 Lunch

End of Workshop

For further information, see our web site on

<http://www.herts.ac.uk/business/esst/Staff/g-hodgson/CRIE.htm>

or go to

<http://www.herts.ac.uk/business>

and either click on "Research" or find Geoff Hodgson's web site in the directory of staff

Please note that places and local accommodation are both limited and you are asked to book your place in the workshop, as well as your local accommodation in the next few days.

COSTS:

STANDARD RATES:

Attendance, accommodation (single bedroom) and meals from 14.00 on 3 July to 14.00 on 4 July - 130 GBP
Attendance, accommodation (single bedroom) and meals from 14.00 on 4 July to 14.00 on 5 July - 130 GBP
Attendance, accommodation (single bedroom) and meals from 14.00 on 3 July to 14.00 on 5 July - 220 GBP

REDUCED RATES:

For a limited number of people on low incomes and without any other financial support, these costs will be reduced to the following:

Attendance, accommodation (shared bedroom) and meals from 14.00 on 3 July to 14.00 on 4 July - 90 GBP
Attendance, accommodation (shared bedroom) and meals from 14.00 on 4 July to 14.00 on 5 July - 90 GBP
Attendance, accommodation (shared bedroom) and meals from 14.00 on 3 July to 14.00 on 5 July - 160 GBP

NON-RESIDENTIAL RATES:

Attendance and refreshments from 14.00 on 3 July to 14.00 on 4 July - 50 GBP
Attendance and refreshments from 14.00 on 4 July to 14.00 on 5 July - 50 GBP

Residential prices include accommodation breakfast, lunch, dinner, tea and coffee. In the event of cancelled attendance, a 20GBP administration charge will be deducted from any refunds.

Those wishing to apply for low-income rates should send a letter or email, briefly outlining your financial circumstances, to Geoff Hodgson (g.m.hodgson@herts.ac.uk - mailing address below) ideally by 30 April 2002. This information will be treated in the strictest confidence.

(The above costs apply also to members of, and students at, the University of Hertfordshire, who are advised to claim these expenses from their own departmental account.)

REGISTRATION PROCEDURE

To reserve a place on the workshop, please send a cheque or international money order for the full amount required in Sterling, plus a completed application (see below) to:

Professor Geoff Hodgson, University of Hertfordshire Business School,
Mangrove Road, Hertford, Hertfordshire, SG13 8QF, UK

Reduced rate applications for those on low incomes require prior approval from Geoff Hodgson (see COSTS above).

Cheques should be made payable to "University of Hertfordshire (SBE0003/001/640)". Please include the reference number in brackets.

APPLICATION:

The cheque should be accompanied with a letter with the following information: Your surname: Your first name(s): Your institution: Your email address: Your preferred mailing address: Your telephone number(s): Your fax number: Your dietary limitations or preferences: Indicate periods of attendance at the workshop: 3-4 July / 4-5 July / or 3-5 July Indicate whether you wish to be resident or non-resident.

Non-residential status is designed for those living in commutable distance from Hitchin or Luton. Otherwise, residence is advised, because of the taxi costs and the limited alternative accommodation in the area. The booking of any such alternative accommodation is the responsibility of participants themselves.