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Posted Oct. 9, 2024, set to expire May 6, 2025

Job Title Research Fellow (Climate Finance)

Department Nanyang Business School

Institution Nanyang Technological University

Singapore, , Singapore

Date Posted Oct. 9, 2024

Application Deadline Open until filled

Position Start Date Available Immediately

Job Categories Professional Staff

Research Scientist/Associate

Academic Field(s) Statistics & Actuarial Science

Economics

Decision Sciences

Job Website https://ntu.wd3.myworkdayjobs.com/en-

US/Careers/details/Research-Fellow--Climate-

Finance-_R00018663

Apply By Email

Job Description

Nanyang Business School (NBS) invites applications for the position of Research Fellow (Post-doc) with Prof. Xin Chang's research group. This position is supported by a Tier III grant to establish a Climate Transformation Programme (CTP) at NTU. As part of this programme, the Climate Finance Cluster will assess the multifaceted business risks posed by the physical impacts of climate change, narrow the protection gap, and facilitate the transition to a low-carbon economy.

The Research Fellow will be responsible for developing procedures to measure and price risks arising



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from climate change suitable for each company so that climate risk can be managed by companies and hedged by investors, and seeing this work through to publication in major research journals.

Key Responsibilities:

- Use computational linguistic tools and machine learning techniques to analyze discussions on climate change in corporate social responsibility reports, conference call transcripts, and the Management Discussion and Analysis section of companies' annual reports.
- Construct a dataset that can produce a climate risk fact sheet containing essential information about various climate risk exposure (e.g., drought, flooding) of a region or a city.
- Develop a new multifactor asset pricing model containing a climate risk factor, which investors can use to effectively price in climate change risk and hedge climate risk.
- Data management and statistical analyses.
- Work effectively with colleagues from across the CTP, and with local collaborators in ASEAN countries.
- Mentor junior colleagues and students.
- Writing and publication of results in peer-reviewed journals.

Job Requirements:

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PhD degree in statistics, computer sciences, economics, or a closely related field.

- Excellent knowledge of computational linguistic tools and machine learning techniques.
- Experience with data analysis with Python and STATA.
- Prior experience in publishing in peer-reviewed business, economic, or scientific journals.
- Ability to work independently to develop research in challenging environments.
- Collaborative, with an interest in working with other researchers and scientists (this is a large team project) to produce high-quality and impactful research.
- Interest in climate, green, or sustainable finance.
- Excellent oral and written communication skills in English is essential to conduct research and analyse data.

Interested applicants are invited to submit a cover letter, full CV and names and contact details of three referees in one document. Enquiries about this position can be made to the Centre for Sustainable Finance Innovation (csfi-admin@ntu.edu.sg).

We regret to inform that only shortlisted candidates will be notified.

Contact Information

Please reference Academickeys in your cover letter when applying for or inquiring about this job announcement.



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Contact

Nanyang Business School Nanyang Technological University Singapore