

## **Internship - forecasts of systemic crises and online learning with Jeremy FOULIARD (LBS) and Helene REY (LBS)**

We are seeking a highly skilled and driven individual to work as an intern on forecasts of financial crises. The start date will ideally be as soon as possible. A long-term collaboration can be envisaged in case of successful research.

The internship will entail collaboration on a project which aims at predicting systemic crises for emerging economies to assess the effectiveness of macroprudential instruments. The internship will work on the supervision of Jeremy (LBS) but also his collaborators.

### **Responsibilities**

The intern will have to replicate the methodology developed in [Fouliard and Rey \[2022\]](#) and based on the framework of sequential predictions for emerging economies. The intern will be expected to optimize the code.

In a second phase, the internship will entail close collaboration on a number of new and ongoing projects in Statistics/Computer Science and in Economics, especially on topics related to causality. The final aim of the project is to determine the causal impact of macroprudential instruments on the probability of systemic crises.

### **Qualifications**

This position is ideal for candidates with strong technical and quantitative backgrounds who are looking for more exposure to economics. The ideal candidates will have the following qualifications:

- Strong quantitative background;
- Strong familiarity with the online learning approach;
- Strong computer skills (especially coding in R);
- Ability to work independently.

A master's degree in Statistics, Mathematics, Computer/Data Science or other related disciplines is required (completed or in progress). Background in economic research is not necessary.

**Work conditions**

The salary is competitive. The position is remote. The approximative working time is 2 full days / week.

**How to apply**

Please email [jfouliard@london.edu](mailto:jfouliard@london.edu) describing your interest in the position; your familiarity with programming languages and with the theory of sequential predictions; your prior experience as a research assistant or with independent research projects; and when you are available to start work