

Internship details

This internship is mainly aimed at university students in **Mathematics, Physics or Computer Science**. The knowledge of Matlab or similar software is required for data processing.

This internship will be focused on development, implementation and evaluation of stochastic models for climate indexes based on weather measurements (temperature, rain, ...). Such models may be applied within financial instruments to mitigate climate risk because there are some production sectors directly impacted by extreme weather conditions, like for instance, an increase of temperature in the agriculture sector.

The master student will work on the emerging topic of climate-related financial risks and will therefore read scientific papers, work out solutions or optimizations, implementing code and then comparing and evaluating the quality of results. He/she will then write the outcomes of his research work in a scientifically rigorous manner in a report or final thesis.

The internship will be developed at the Department of Mathematics, with the availability of a room provided with a desktop computer.

There are no further funds available other than Erasmus funds for internship.