

## **PhD Studentships for Academic Year 2026-27**

### **Centre for Quantitative Research in Financial Economics (QRFE)**

#### **About the Research Centre**

The Centre for Quantitative Research in Financial Economics (QRFE) conducts research across a broad spectrum of quantitative finance. The Centre brings together theoretical, empirical, and data-driven approaches to study financial markets, risk, and innovation.

Find out more at: [Centre for Quantitative Research in Financial Economics - Durham University Business School](https://www.durham.ac.uk/business/research/centres/quantitative-research-in-financial-economics/)

#### **Current research interests include:**

- Market Microstructure — theoretical and empirical analysis of traditional and blockchain-based markets
- Climate Finance — integration of climate models with financial and insurance frameworks
- Risk Management — systemic risk, tail risk, and financial stability
- Blockchain — crypto-assets, DeFi, and digital market design
- Derivatives and Asset Pricing
- Data Science and Quantum Finance — machine learning, AI, and quantum methods in finance

#### **Potential Supervisors:**

<https://www.durham.ac.uk/business/research/centres/quantitative-research-in-financial-economics/people/>

#### **Key References:**

<https://www.durham.ac.uk/business/research/centres/quantitative-research-in-financial-economics/research-profile/publications/>