Postdoctoral Fellowship for research topic: Impact of News’ Signals on European Sovereign Yields: Application of AI Tools

Company:
Vilnius University

Location:
Lithuania / Vilnius

Discipline:
Impact of News’ Signals on European Sovereign Yields: Application of AI Tools

Employment Type:
Negotiable, but preferable 12-24 months (or up to 36 months if part-time)

Posted:
24/09/2026

Contact Person:
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Postdoctoral Fellowship for research topic: Impact of News’ Signals on European Sovereign Yields: Application of AI Tools

Faculty of Economics and Business Administration, Vilnius University

Deadline for document submission: 24th October

Duration: negotiable, but preferable 12-24 months (or up to 36 months if part-time)

The Faculty of Economics and Business Administration at Vilnius University is seeking a Postdoctoral fellowship for research topic "Impact of News’ Signals on European Sovereign Yields: Application of AI Tools".

Your main role of this postdoctoral fellowship would be to produce high-quality research, present the results and then draft papers. The candidate is expected to provide impactful scholarly output in high-level journals, following the standards of the Academic Journal Guide. The concrete objective is to evaluate the effects of defence vs other news on the yield curves of European countries (including Lithuania) by leveraging advanced AI and big

data tools.

Research will be carried out in a research group supervised by Doc. Dr. Linas Jurkšas.

Expected outcomes:

- Distinguish NLP-based methods that extracts defence / non-defence fiscal sentiment scores from textual media news (e.g. from Factiva or other sources) for Lithuania and other European countries.
- Leverage Machine Learning and other methods for uncovering effects of extracted fiscal signals and control variables on yield curves.
- Provide set of evidence-based recommendations for policy makers and other market participants.
- Present the results at the seminars / conferences and draft the paper(s).

Minimal requirements for the candidate:

- PhD in economics, finance, econometrics, statistics, data science, informatics, engineering or a related discipline obtained within the last 5 years (before the start of post doc).
- The dissertation must have been defended outside Vilnius University.
- Research background in economic / fiscal policies, financial markets, big data analysis, artificial intelligence, econometrics or similar.
- Programming skills in relevant research software (R, Python or other).

The following will be considered an advantage:

- Technical skills in working with NLP and other AI tools.
- Existing publications in Academic Journal Guide 1-2 and higher-tier journals;

Salary: 2,686-3,131 EUR/month (includes all taxes) depending on the working days per month

Application should be sent via email to Dr. Linas Jurkšas at linas.jurksas@evaf.vu.lt and must include:

1. Curriculum Vitae (CV).
2. List of the most important scientific publications.
3. Motivation letter or research proposal (a one-pager with ideas for the postdoctoral research).

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