



Industrial PhD at SuperFly Quants

The project

Danske Bank's cross-asset quantitative infrastructure, anchored by the award-winning Superfly analytics platform, enables real-time front-office pricing, trading and risk management across asset classes.

To remain at the forefront of quantitative finance, we continuously explore new ways to enhance our pricing engine. In a series of papers, Michael Kastoryano and his team at the University of Copenhagen have applied tensor network methods to classical high-dimensional asset pricing problems, achieving promising results. The aim of this project is to extend these findings and apply them in a practical setting within Danske Bank.

What we look for

This is an interdisciplinary project, and we welcome applications from candidates with a background in quantum physics, including theoretical physics, computational physics or quantum information theory, as well as from candidates with a background in mathematics or mathematics-economics.

We do not expect candidates to be experts in all areas from the outset. However, applicants should demonstrate a strong interest in developing an understanding of the parts of the theoretical foundation that may be new to them.

The ideal candidate has recently completed a master's degree and has up to 1-2 years of professional experience. Strong programming skills in Python are required, and experience with C++ is considered an advantage.

As quantum and quantum-inspired algorithms are still emerging areas within Danske Bank, it would be valuable if the candidate is able to communicate fundamental concepts clearly to non-specialists and contribute to knowledge sharing within the quant team.

We are committed to building an inclusive environment and encourage applications from candidates with diverse backgrounds, perspectives and experiences. If the project appeals to you but you do not meet every qualification, we still encourage you to apply.

Further information

The chosen candidate will receive a travel allowance to help cover participation in relevant conferences and summer schools.

The company advisers will be Maximilian Seifert and Thomas Norman Dam. For enquiries, please contact Thomas Norman Dam at tdam@danskebank.dk.

The university adviser will be Michael Kastoryano, who can be contacted at mika@di.ku.dk.

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Danske Bank

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Ansøgningsfrist

24. august 2026
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Kontaktperson

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