



Post-Doctoral Fellowship in Mathematical Finance Department of Statistical Sciences, University of Toronto

The Department of Statistical Sciences, University of Toronto invites applications for a **Post-Doctoral Fellow** for a **two year appointment**, renewable at the end of the first year, beginning **July 1, 2014**, (negotiable) under the supervision of Professor Sebastian Jaimungal. The incumbent will be involved in a program of research centered on the theory and application of Stochastic Optimal Control in the context of Algorithmic Trading or but strong candidates with interest in other aspects of financial mathematics will also be considered.

The successful candidate should hold a Ph.D. or equivalent degree in mathematics, statistics, operations research or a related discipline. Other qualifications include expertise in Matlab and C++, as well as demonstrated research excellence. In addition, knowledge of stochastic analysis, stochastic optimal control, queuing modes, partial differential equations, functional data analysis, nonparametric techniques and Bayesian MCMC techniques is a definite asset but all strong applicants with some of the above attributes will be considered.

Stipend: \$45,000-55,000/yr. Salary will be commensurate with qualifications and experience, and whether the candidate wishes to teach during the tenure.

Application Materials: Candidates should submit a curriculum vita, a covering letter outlining current and future research interests, examples of publications and at least three letters of reference, one of which addresses the applicants teaching abilities, by **March 9, 2014** to:

Sebastian Jaimungal
Department of Statistical Sciences
University of Toronto
100 St. George Street, 6th Floor
Toronto, Ontario M5S 3G3 CANADA
email: sebastian.jaimungal@utoronto.ca
<http://utstat.utoronto.ca/sjaimung/research.htm>

Inquiries may be directed to Prof. Jaimungal.

The University of Toronto is strongly committed to diversity within its community and especially welcomes applications from visible minority group members, women, Aboriginal persons, persons with disabilities, members of sexual minority groups, and others who may contribute to the further diversification of ideas.

All qualified candidates are encouraged to apply; however, Canadians and permanent residents will be given priority.