

# FACULTY OF ARTS & SCIENCE Teaching Assistant – CUPE 3902, Unit 1 September 1, 2021 - December 31, 2021

### ACT460H1/STA2502HF L0101 & L2001 – Stochastic Methods for Actuarial Science Qualifications & Description

Academic background in Statistical Sciences. PhD student (or graduate) in actuarial science, statistics or biostatistics. Proficiency/knowledge in most, if not all, of the course topics indicated below is preferred: Applications of the lognormal distribution, Brownian motion, geometric Brownian motion, martingales, Ito's lemma, stochastic differential equations, interest rate models, the Black-Scholes model, volatility, value at risk, conditional tail expectation.

### **Relevant Criterion**

Previous experience is the more relevant criterion than the need to acquire experience in respect of this posted position.

### **Duties**

Your duties will include any or all of the following: grading term tests, invigilating term tests and final exams, grading homework and/or quizzes, setting tutorial quizzes.

Instructor: Estimated Course Enrolment: Meeting Schedule:	Yuchong Zhang 80 students Lectures: Tuesdays, 2pm-5pm Tutorials: N/A
Approximate Hours of Work:	53 hours (per position)
Approximate Number of Positions:	1
Rate of Pay:	UG/SGS I/II - \$46.70/hour (+4% vacation pay)

Final availability of the position(s) is contingent upon enrolment, budgetary consideration and the determination of appointments as governed by the collective agreement.

## **Application Process**

Application information is available at <u>https://www.statistics.utoronto.ca/employment-opportunities/cupe-positions-unit-1</u>. The deadline to submit your application is **July 21, 2021**. For more information, you may contact:

Priya Sivathason 700 University Avenue, Room 9160-6 Toronto, Ontario, M5G 1Z5 E-mail: jobapps.statistics@utoronto.ca

If during the application and/or selection process you require accommodation due to a disability, please contact jobapps.statistics@utoronto.ca.

The University strives to be an equitable and inclusive community, and proactively seeks to increase diversity among its community members. Our values regarding equity and diversity are linked with our unwavering commitment to excellence in the pursuit of our academic mission. The University is committed to the principles of the Accessibility for Ontarians with Disabilities Act (AODA). As such, we strive to make our recruitment, assessment and selection processes as accessible as possible and provide accommodations as required for applicants with disabilities. If you require any accommodations at any point during the application and hiring process, please contact uoft.careers@utoronto.ca</u>. During employment, to request accommodation from the University, contact the supervisor or department chair and/or Health & Wellbeing Programs & Services at <a href="https://www.hwb@utoronto.ca">hwb@utoronto.ca</a>. For more information about accommodations at U of T, please visit our <a href="https://www.hwbbaaccommodations.co">Accommodation webpage</a>.

The hiring criteria for Teaching Assistant positions are academic qualifications, the need to acquire experience, previous experience and previous satisfactory employment under the provisions of this Collective Agreement.

Candidates who are members of Indigenous, Black, racialized and LGBTQ2S+ communities, persons with disabilities, and other equity seeking groups are encouraged to apply, and their lived experience shall be taken into consideration as applicable to the position.

The University of Toronto is strongly committed to diversity within its community and especially welcomes applications from racialized persons / persons of colour, women, Indigenous / Aboriginal People of North America, persons with disabilities, LGBTQ2S+ persons, and others who may contribute to the further diversification of ideas.

This job is posted in accordance with the CUPE 3902 Unit 1 Collective Agreement.

The position(s) posted above is (are) tentative, pending final course determinations and enrolments.



Positions posted here are open to Graduate Students in the School of Graduate Studies, Postdoctoral Fellows and Undergraduate Students in the University of Toronto.

Preference in hiring shall be given to Graduate Students enrolled in the School of Graduate Studies of the University of Toronto or those who have made application to be enrolled in the School of Graduate Studies of the University of Toronto.