

## **Assistant Professor – Computational Finance**

The Department of Statistical Sciences in the Faculty of Arts and Science at the University of Toronto invites applications for a full-time tenure stream position in the area of Computational Finance. The appointment will be at the rank of Assistant Professor with an anticipated start date of July 1, 2021.

Applicants must have earned a PhD degree in Statistics or a related area by the time of appointment, or shortly thereafter, with a demonstrated record of excellence in research and teaching. We are seeking exceptional candidates with research interests in computational finance including, but not limited to, stochastic control problems, stochastic games, statistical learning for finance, reinforcement learning, systemic risk and network models, high-frequency financial data, algorithmic trading, robust finance, mean field games, and Monte Carlo methods.

We seek candidates whose research and teaching interests complement and strengthen our existing departmental research areas <https://www.statistics.utoronto.ca/research>. The successful candidate will be expected to establish innovative and independent research at the highest international level and to establish an outstanding, competitive, and externally funded research program.

Candidates must provide evidence of research excellence as demonstrated by a record of publications in top-ranked and field relevant journals or forthcoming publications meeting high international standards, the submitted research statement, presentations at significant conferences, awards and accolades, and strong endorsements from referees of high standing.

Evidence of excellence in teaching will be provided through teaching accomplishments, the teaching dossier including a teaching statement, sample course materials, and the teaching evaluations submitted as part of the application, as well as strong letters of reference.

Candidates are also expected to show evidence of a commitment to equity, diversity, inclusion, and the promotion of a respectful and collegial learning and working environment demonstrated through the application materials.

Salary will be commensurate with qualifications and experience.

All qualified candidates are invited to apply online at Academic Jobs Online, <https://academicjobsonline.org/ajo/jobs/17121> and must submit a cover letter; a current

curriculum vitae; a research statement outlining current and future research interests; a recent writing sample (of no more than 15 pages); and a teaching dossier to include a teaching statement, sample course materials, and teaching evaluations. Equity and diversity are essential to academic excellence. We seek candidates who value diversity and whose research, teaching and service bear out our commitment to equity. Candidates are therefore also asked to submit a 1-2 page statement of contributions to equity and diversity, which might cover topics such as (but not limited to): research or teaching that incorporates a focus on underrepresented communities, the development of inclusive pedagogies, or the mentoring of students from underrepresented groups.

Applicants must also arrange to have three letters of reference (on letterhead and signed) uploaded through Academic Jobs Online directly by the writers by the closing date.

All applicant materials, including signed reference letters, must be received by **November 30, 2020**.

For more information about the Department of Statistical Sciences, please visit our website at <https://www.statistics.utoronto.ca> or contact Katrina Mintis at [katrina.mintis@utoronto.ca](mailto:katrina.mintis@utoronto.ca).

***Caution:** This ad is “posted only” to the U of T faculty job board. Please see the information above for application instructions. Applications submitted via the U of T platform will NOT be considered for this 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, LGBTQ persons, 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.