Emergency Posting

FACULTY OF ARTS & SCIENCE

Teaching Assistant – CUPE 3902, Unit 1

Sept. 1, 2022 – Dec. 31, 2022

STA2530H1F- L0101, Applied Time Series Analysis

This course explores an overview of methods and problems in the analysis of time series data related to finance and insurance. The course will focus on both theory and application with real datasets using R or Python and will require writing reports. Topics include stationary processes, linear processes; elements of inference in time and frequency domains with applications; ARMA, ARIMA, SARIMA, ARCH, GARCH; filtering and smoothing time series; and State-space models.

Qualifications

Academic background in Statistical Sciences. PhD student (or graduate) in actuarial science, statistics or biostatistics.

Duties

All duties are in person otherwise specified and 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.

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

Instructor: Xiaofei Shi

Estimated Course Enrolment: 34

Tutorial Schedule: Tuesday, 4PM- 5PM (Room OPG 9016)

Approximate Number of TA Hours: 50 hours/ position

Number of Positions: 1

Rate of Pay: UG/SGS I/II- $47.17/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 https://www.statistics.utoronto.ca/employment-opportunities/cupe-positions-unit-1. The deadline to submit your application is September 07, 2022. For more information, you may contact:

Karla Barrera
Interim TA Administrator
Department of Statistical Sciences
University of Toronto
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

This job is posted in accordance with the CUPE 3902 Unit 1 Collective Agreement. The Departmental Hiring Policy is available in the Department office and in the CUPE Local 3902 office. 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. Note: Although a graduate student’s preference as to the campus location of his/her TA appointment will be taken into account, both the initial TA appointment (or CI appointment) and the subsequent appointment obligation related to that appointment may be met through position(s) on any one of the three University of Toronto campuses (UTM, UTSC or St. George) in courses in the same discipline as the initial appointment. TAs will only be assigned to courses in fields in which they are or should be qualified to assist. Duties of this position shall be performed at the campus on which the position is located. Where the duties are intended to be performed at another location, such other location will be specified in the posting.

Ontario Power Building, 700 University Avenue, 9th floor, Toronto, ON M5G 1Z5 Canada
Tel: +1 416 978-3452 • Fax: +1 416 978-5133 • info.statistics@utoronto.ca • https://www.statistics.utoronto.ca/