ACT460H1F/STA2502H L0101 – Stochastic Methods for Actuarial Science and Finance
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.

Qualifications
Academic background in Statistical Sciences. PhD student (or graduate) in actuarial science, statistics or biostatistics. Prior experience teaching at the university level. Prior experience teaching ACT460 or a similar course is an asset. Note: Applicants may be asked to supply references.

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

Duties
Teaching; setting and invigilating term tests and final examinations; reporting final grades; counseling students; supervising teaching assistant(s).

Duties of this position shall be performed on the St. George campus.

Estimated Course Enrolment: 70 students
Estimated TA Support: 40 Total hours
Meeting Schedule: Lectures: Tuesday 2:00 PM - 4:00 PM
Tutorial: Thursday 3:00 PM – 4:00 PM
Approximate Hours of Work: 0.5 FCE’s (240 hours)
Approximate Number of Positions: 1 position (teaching for 240 hours)
Salary: $9,094.13 (plus vacation pay)

Application Process
Application information is available at https://www.statistics.utoronto.ca/employment-opportunities/cupe-positions-unit-1. Applicants should submit a cover letter, C.V. (including previous teaching evaluations (if applicable)), and two references by May 28, 2024. Applications should be sent to:

Angela Niazmand
Department of Statistical Sciences
University of Toronto
700 University Avenue
Room 9160-6
Toronto, Ontario, M5G 1Z5
E-mail: 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. During employment, to request an accommodation from the University, contact the supervisor or department chair and/or Health & Wellbeing Programs & Services at hwb@utoronto.ca. For more information about accommodations at U of T, please visit our Accommodation webpage.

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

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, 2SLGBTQ+ persons, and others who may contribute to the further diversification of ideas.

Candidates who are members of Indigenous, Black, racialized and 2SLGBTQ+ 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.

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 at the University of Toronto.