

**Posting Date:** July 31, 2020

## **JOB POSTING – POSTDOCTORAL FELLOW**

**Area of Research:** Financial Mathematics

**Description of duties:** A postdoctoral position in the financial mathematics group in the Department of Statistical Sciences, University of Toronto, is currently open under the supervision of Prof. Sebastian Jaimungal. The successful candidate will work closely with Prof. Jaimungal, although there may be opportunities to collaborate with Prof. Leonard Wong, Prof. Yuchong Zhang, Prof. Silvana Pesenti, and Prof. Sheldon Lin.

Of particular interest are those candidates who focus on research within any of the following areas: mean field games, optimal transport, portfolio allocation, algorithmic trading, and machine/reinforcement learning.

**Salary:** \$50,000 – \$55,000 CAD depending on qualifications and experience.

**Required qualifications:** To apply, applicants must have completed all requirements, except for the defense of the thesis, for a PhD in Statistics, Mathematics, Financial Engineering or related Fields, and conferred by the start date of the position.

### **Application instructions:**

Interested individuals must submit all of the following to be fully considered for the position:

- Curriculum vitae
- three (3) to five (5) letters of reference
- sample publications, and
- statement of research interest

to [sebastian.jaimungal@utoronto.ca](mailto:sebastian.jaimungal@utoronto.ca) by the closing date.

**Closing date:** August 31, 2020 or until position is filled.

**Supervisor:** Prof. Sebastian Jaimungal

**Expected start date:** October 1, 2020 but no later than March 30, 2021

**Term:** one (1) year appointment, with a possible extension for one (1) or two (2) additional years based on continuation of funding and performance.

**FTE:** The normal hours of work are 40 hours per week for a full-time postdoctoral fellow (pro-rated for those holding a partial appointment) recognizing that the needs of the employee's research and training and the needs of the supervisor's research program may require flexibility in the performance of the employee's duties and hours of work.

*Employment as a Postdoctoral Fellow at the University of Toronto is covered by the terms of the CUPE 3902 Unit 5 Collective Agreement.*

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*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.*