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Date: Thu, 10 Dec 2015 13:03:43 +0000

From: Mathematical Institute Vacancies

<vacancies@MATHS.OX.AC.UK>

To: EWM-ALL@JISCMAIL.AC.UK

Subject: Vacancy ID 121336: Postdoctoral Research Associate position in Robust Financial Mathematics

<http://www.maths.ox.ac.uk/node/15696>

We invite applications for a postdoctoral research position, funded by the European Research Council, to work with Professor Jan Obloj, at the Mathematical Institute, University of Oxford. This is a fixed term position for 27 months until 31 December 2018 and is available from 1st October 2016 (or as soon as possible thereafter).

The successful candidate will engage fully in research related to the ERC funded project "Robust Financial Mathematics: model-ambiguous framework for valuation and risk management" which strives to create a coherent

mathematical framework
for valuation, hedging and risk management, starting
with the market information
and not an a priori probabilistic setup. The project has a
wide scope with topics
ranging from theoretical probability, e.g. in martingale
optimal transport,
through core modelling issues in mathematical finance, to
numerical methods.

Successful candidate is expected to contribute to some,
but not all, aspects of
the project. The undertaken research will likely involve
implementation and
testing of theoretical results so prior experience with
data science and
numerical methods would be advantageous.

There is also a requirement to teach up to 20 hours of
undergraduate or graduate
classes per year, determined by the demand for classes
in specific areas.

The successful candidate should have a PhD awarded,
or a Masters degree and PhD
submitted (at the time of taking up the position) in

mathematics or a related discipline, be able to demonstrate an excellent potential for research in mathematical or computational finance and have a publication record in refereed journals commensurate with their career to date.

Please address any enquiries about the role or application process to vacancies@maths.ox.ac.uk. We ensure that all relevant questions, in particular regarding the scientific project, are promptly forwarded to Professor Jan Obloj.

Applicants should read the job description document before writing their application. You will be required to upload a letter setting out how you meet the selection criteria, a curriculum vitae including a full list of publications, a statement of research interests and the contact details of two referees as part of your online application. (NOTE: Applicants are responsible for contacting their referees and making sure that their letters are

received by the closing date).

Applications for this vacancy are to be made online. To apply for this post and for further details, including the job description and selection criteria, please click on the link below

https://www.recruit.ox.ac.uk/pls/hrsliverecruit/erq_jobspec_version_4.jobspec?p_id=121366

All applications received before 12:00 noon UK time on Monday 25th January 2015 will be considered.

Committed to equality and valuing diversity.