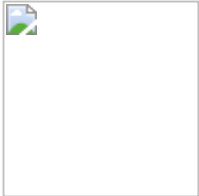




UNIVERSITETET I OSLO

The University of Oslo is Norway's oldest and highest rated institution of research and education with 28 000 students and 7000 employees. Its broad range of academic disciplines and internationally esteemed research communities make UiO an important contributor to society.

Department of Mathematics is part of the Faculty of Mathematics and Natural Sciences. The Department is engaged in research covering a wide spectrum of subjects within mathematics, mechanics and statistics.



PhD Research Fellowship in stochastic analysis and energy finance

Position as PhD Research fellow available at Department of Mathematics, Faculty of Mathematics and Natural Sciences, University of Oslo.

The fellowship will be for a period of 3 years with no compulsory work. Starting date no later than 01.01.2018. No one can be appointed for more than one fixed-term period at the same institution.

The PhD research fellowship will be linked to Stochastics of Renewable Energy Markets (STORE), a Strategic Research Initiative at the Department of Mathematics supported by the Faculty of Mathematics and Natural Sciences.

Job/ project description:

The PhD fellow will work on mathematical problems and their practical applications as described in the research plan of STORE (see <http://www.mn.uio.no/math/english/research/groups/store/> for a detailed description). In particular, the research work will focus on the development of theory of stochastic analysis in mathematical finance within the context of energy markets. Topics of interest include random fields and the associated calculus, non-Gaussian stochastic processes, processes in infinite dimensions, arbitrage-free pricing theory, options in energy markets, hedging approaches. The PhD fellow will work in an internationally oriented research group with high ambitions in research excellency. The PhD fellow will be affiliated with the University of Oslo.

Requirements/qualifications:

The Faculty of Mathematics and Natural Sciences has a strategic ambition of being a leading research faculty. Candidates for these fellowships will be selected in accordance with this, and expected to be in the upper segment of their class with respect to academic credentials. Applicants must hold a master's degree or equivalent in mathematics, and they should documented a strong background in stochastic analysis and probability at master's level. Candidates without a master's degree have until 30 September, 2017 to complete the final exam.

It is desirable that the master's work shows knowledge in stochastic processes and/or derivatives pricing theory or hedging. Furthermore, a profound interest to combine theory with practical applications is expected.

The purpose of the fellowship is research training leading to the successful completion of a PhD degree.

The fellowship requires admission to the PhD programme at the Faculty of Mathematics and Natural Sciences. The application to the PhD programme must be submitted to the department no later than two months after taking up the position. For more information see:

<http://www.uio.no/english/research/phd/>

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A good command of English is required.

Salary:

Position code 1017, Salary: NOK 436 900 - 490 900 per year, depending on qualifications and seniority.

The application must include:

- Application letter
- CV (summarizing education, positions and academic work - scientific publications)
- Copies of educational certificates, transcript of records and letters of recommendation
- Documentation of English proficiency <http://www.mn.uio.no/english/research/phd/application/application.html>
- List of publications and academic work that the applicant wishes to be considered by the evaluation committee
- Names and contact details of 2-3 references (name, relation to candidate, e-mail and telephone number)

Foreign applicants are advised to attach an explanation of their University's grading system. Please remember that all documents should be in English or a Scandinavian language.

In accordance with the University of Oslo's equal opportunities policy, we invite applications from all interested individuals regardless of gender or ethnicity.

UiO has an agreement for all employees, aiming to secure rights to research results a.o.

For further information please contact:

Professor Giulia Di Nunno, phone: +47 228 55854, e-mail: giulian@math.uio.no

For questions regarding the recruitment system, please contact HR Officer Ørjan Pretorius, e-mail: <mailto:orjan.pretorius@mn.uio.no>, phone:+47 22 85 63 49.

Jobbnorge ID: 141687, Deadline: Closed