



Jobbnorge ID: 182276
Deadline: 2/29/2020
Website: <http://www.uio.no/>
Scope: Fulltime
Duration: Temporary

PhD Research Fellow in Stochastic Analysis and Applications

Job description

A position as PhD Research Fellow in Stochastic Analysis and Applications are 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 or for a period of 4 years, with 25% compulsory work (teaching responsibilities at the department) contingent on the qualifications of the candidate and the teaching needs of the department.

No one can be appointed for more than one PhD Research Fellowship period at the University of Oslo.

Starting date no later than 01.10.2020.

The PhD position is linked to the project STORM: Stochastics for Time-Space Risk Models, a FRIPRO ToppForsk project jointly funded by the University of Oslo and the Research Council of Norway.

The PhD fellow is expected to work on mathematical problems and their applications as described in the research plan of [STORM](#).

In particular, the research work will focus on the development of the theory of stochastic analysis for time-space modelling. Mathematical structures of interest include forward and backward stochastic differential equations and stochastic partial differential equations, random fields, non-Gaussian stochastic structures, finite and infinite dimensions stochastic analysis, mean-field structures. The applications include stochastic control and optimisation, model risk evaluation. Applications to finance and energy are kept in view.

The purpose of the fellowship is research training leading to the successful completion of a PhD degree at the University of Oslo. The PhD studies at the University of Oslo are characterized by a very strong research component. The PhD thesis consists of several scientific papers at the level of leading scientific journals. The candidates are also required to take a small number of advanced courses as part of their training component for the degree.

The PhD fellow will work in a well-established, internationally oriented research group with high ambitions in research excellency. It is expected that the PhD fellow will take active part in the group's research and research related activities.

Qualification requirements

The Faculty of Mathematics and Natural Sciences has a strategic ambition to be among Europe's leading communities for research, education and innovation. 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.

Qualification requirements:

- Master's degree or equivalent in Mathematics or equivalently with a strong mathematical orientation
- Foreign completed degree (M.Sc.-level) corresponding to a minimum of four years in the Norwegian educational system
- A documented strong background in stochastic analysis, stochastic calculus, and probability at Master's level

Candidates without a Master's degree have until 30 June, 2020 to complete the final exam.

Grade requirements:

The norm is as follows:

- the average grade point for courses included in the Bachelor's degree must be C or better in the Norwegian educational system
- the average grade point for courses included in the Master's degree must be B or better in the Norwegian educational system
- the Master's thesis must have the grade B or better in the Norwegian educational system
- Fluent oral and written communication skills in English
- [English requirements for applicants from outside of EU/ EEA countries](#)

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/>

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

We offer

- Salary NOK 479 600 - 523 200 per annum depending on qualifications and seniority as PhD Research Fellow (position code 1017)
- Attractive [welfare benefits](#) and a generous pension agreement
- Vibrant international academic environment
- [Career development programmes](#)
- Oslo's family-friendly surroundings with rich opportunities for culture and outdoor activities

How to apply

The application must include

- Cover letter including statement of motivation and research interests
- CV summarizing education, positions and academic work, date or expected date of completion of the Master degree
- Copies of the original Bachelor and Master's degree diploma, transcripts of records and letters of recommendation
- Documentation of English proficiency
- Copy of the publications and academic work that the applicant wishes to be considered by the evaluation committee, copy of the Master's thesis
- Names and contact details of 2-3 references (name, relation to candidate, e-mail and telephone number)
- Letters of recommendation. These can also be sent directly to the contact persons (see below)

The application with attachments must be delivered in our electronic recruiting system, please follow the link "apply for this job". Foreign applicants are advised to attach an explanation of their University's grading system. Please note that **all** documents should be in English (or a Scandinavian language).

Applicants may be called in for an interview.

Formal regulations

Please see the [guidelines and regulations](#) for appointments to Research Fellowships at the University of Oslo.

According to the Norwegian Freedom of Information Act (Offentleglova) information about the applicant may be included in the public applicant list, also in cases where the applicant has requested non-disclosure.

The University of Oslo has an [agreement](#) for all employees, aiming to secure rights to research results etc.

The University of Oslo aims to achieve a balanced gender composition in the workforce and to recruit people with ethnic minority backgrounds.

Contact information

For further information regarding the position, please contact: Professor Giulia Di Nunno, e-mail: giulian@math.uio.no.

For technical questions regarding the recruitment system please contact: HR adviser Nina Holtan, e-mail: nina.holtan@mn.uio.no.

About the University of 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.

Additional information

Place of service:

Moltke Moes vei 35 0851 Oslo (Oslo Municipality)