



UNIVERSITETET  
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**Jobbnorge ID:** 182298  
**Deadline:** 2/29/2020  
**Website:** <http://www.uio.no/>  
**Scope:** Fulltime  
**Duration:** Fixed Term

## Postdoctoral Research Fellow in Stochastic Analysis and Applications

### Job description

Position as Postdoctoral Research Fellow available at the [Department of Mathematics](#), Faculty of Mathematics and Natural Sciences, University of Oslo..

The fellowship period is for 2 years.

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

Starting date no later than 01.10.2020.

### More about the position

The 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 Postdoctoral research fellow is expected to work on mathematical problems and their applications as described in the research plan of STORM (see <http://www.mn.uio.no/math/english/research/projects/storm/index.html>).

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

The main purpose of a postdoctoral fellowship is to provide the candidates with enhanced skills to pursue a scientific top position within or beyond academia. To promote a strategic career path, all postdoctoral research fellows are required to submit a [professional development plan](#) no later than one month after commencement of the postdoctoral period.

### Qualification requirements

The Faculty of Mathematics and Natural Sciences has a strategic ambition is 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.

- Applicants must hold a degree equivalent to a Norwegian doctoral degree in Mathematics. Candidates without a PhD title (or equivalent) should obtain the degree before starting date in the Postdoctoral position. Appointment is dependent on the public defense of the doctoral thesis being approved. Only applicants with an approved doctoral thesis and public defense are eligible for appointment.
- The Doctoral dissertation must be submitted for evaluation by the closing date.
- Fluent oral and written communication skills in English is required.
- Documented research experience in stochastic analysis is required.
- Research experience in one or more of the following areas is an advantage: stochastic calculus, stochastic (partial) differential equations, stochastic backward differential equations, random fields, stochastic control; as per applications: mathematical finance, energy finance, insurance mathematics, or risk measurement.

### We offer

- Salary NOK 523 200 - 605 500 per annum depending on qualifications in position as Postdoctoral Research Fellowship (position code 1352)
- Attractive [welfare benefits](#) and a generous pension agreement
- Professionally stimulating working environment
- Vibrant international academic environment
- [Postdoctoral development programmes](#)
- Oslo's family-friendly surroundings with their rich opportunities for culture and outdoor activities

## How to apply

The application must include:

- Cover letter including a statement of motivation, summarizing scientific work and research interests
- CV summarizing education, positions, pedagogical experience, administrative experience and other qualifying activity
- Complete list of publications
- Copies of up to 5 most relevant research articles to be considered for evaluation
- Copy of the Doctoral dissertation.
- Statement about research interests and directions
- Copies of educational certificates and of academic transcript of records
- Names and contact details of 2-3 references (name, relation to candidate, e-mail and telephone number)
- Letters of recommendation. These can be 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).

In assessing the applications, special emphasis will be placed on the documented, academic qualifications, the project description (whenever this is required in the call for applicants), and the quality of the project as well as the candidates motivation and personal suitability. Interviews with the best qualified candidates will be arranged.

It is expected that the successful candidate will be able to complete the project in the course of the period of employment.

## Formal regulations

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

No one can be appointed for more than one Postdoctoral Fellow period 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](mailto:giulian@math.uio.no)

For question regarding our application system, please contact HR Adviser Ørjan Pretorius, [orjan.pretorius@mn.uio.no](mailto:orjan.pretorius@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:

Sem Sælands vei 24 0371 Oslo (Oslo Municipality)