Postdoctoral Position in Stochastic Processes and their Applications

We invite applications for a two year postdoctoral position at the Department of Mathematics & Statistics, University of Calgary, in Stochastic Processes and their Applications. The applicants are expected to have a strong background in stochastic processes and their applications in finance and energy markets. In particular, we are looking for researchers in the area of: inhomogeneous Markov and semi-Markov random processes and evolutions; their applications in financial, currency and energy markets; modelling inhomogeneous semi-Markov processes and random evolutions; optimal control in electricity markets and the use of dynamic risk measures. Also, researchers with some background in the study of modeling and pricing of various volatility derivatives using Markov and semi-Markov switching, together with Levy dynamics, are welcome to apply. The candidate will be collaborating with Professors Robert Elliott and Anatoliy Swishchuk. This collaboration will be a part of PIMS (Pacific Institute for Mathematical Sciences) Postdoctoral Training Center in Stochastic (PTCS) (UBC, Vancouver). The salary will be at a competitive level with additional funding for travel.

Applications are to be submitted electronically through mathjobs.org and consist of:

- Curriculum Vitae
- Three Recommendation Letters (one addressing teaching)
- Research Statement
- Samples of Published Papers (if any)

Please, contact aswish@ucalgary.ca or relliott@ucalgary.ca, for more information.