

Call for applications:

ARC Postdoctoral Research Fellowship in Mathematical Finance and Insurance

Department of Mathematics, Université libre de Bruxelles

Start Date: October 2014 . **Duration:** 2 years, non-renewable.

Application Deadline: June 15, 2014

The Université Libre de Bruxelles invites applications for a post-doctoral fellowship. This postdoctoral position (without teaching load) will be for two years and will start on the 1st of October 2014. It will be based in the Actuarial Sciences Unit of the Department of Mathematics.

The position is funded by the “Action de Recherche Concertée” grant (ARC) on “Interaction between Analysis, Probability and Actuarial Sciences” (IAPAS).

Candidates for the ARC Postdoctoral Fellowship should hold a PhD in mathematics, statistics, actuarial sciences or a closely related subject and are expected to have proven research ability in mathematical sciences, as well as a research interest in mathematical modelling in finance and insurance. Candidates should have a demonstrated record of research achievements, as evidenced by journal publications and conference presentations. A profound knowledge of Lévy processes or Wishart processes would be favourable.

Candidates should have demonstrable excellent written and verbal communication skills (in English), with the ability to give effective presentations and contribute significantly to the research activities of the Actuarial Sciences Unit and the Department of Mathematics of the ULB.

Candidates should apply by email to Griselda.Deelstra@ulb.ac.be with a CV, a list of publications and a research plan before 15 June 2014.

More information about the Department of Mathematics at the ULB can be found at <http://www.ulb.ac.be/facs/sciences/math/index.html> and the Actuarial Sciences Unit at: <https://www.ulb.ac.be/rech/inventaire/unites/ULB454.html>

For further information contact Professor Griselda Deelstra at Griselda.Deelstra@ulb.ac.be.