Postdoctoral Fellowship in Financial Mathematics

Applications are invited for a Postdoctoral Fellowship in Financial Mathematics in the newly created Systemic Risk Analytics Lab hosted by the Department of Mathematics and Statistics at McMaster University. This fellowship provides opportunities to engage in research in financial mathematics, in the specific area of financial systemic risk. It is a one or two year position that comes with a limited amount of teaching, and is particularly suitable for a talented mathematician or data scientist who has recently completed their Ph.D. To learn more about the Lab and mathematics at McMaster in general, please visit the Systemic Risk Analytics Lab web page and Mathematics and Statistics Department web page.

The fellowship is open to candidates of any nationality and selection will be based primarily on the candidate's research potential. The successful candidate will work under the supervision of Dr. Matheus Grasselli and Dr. Thomas Hurd. The field of particular interest, systemic risk analytics, is interdisciplinary and can be approached using a variety of methods from Applied Mathematics and Data Science. The projected starting date of the fellowship is September 1, 2019, but may be as early as May 1, 2019. It provides an annual stipend salary of $50,000, plus a grant for research expenses. Candidates are required to apply for this fellowship by using the MathJobs website by March 1, 2019. See our advertisement at www.mathjobs.org.

Applicants should provide a letter of application, curriculum vitae, research statement, and at least three letters of recommendation, of which least one should report on the candidate's teaching abilities. These letters must be submitted electronically through the MathJobs website (see above). For further information about this fellowship, please contact either Dr. Matheus Grasselli or Dr. Thomas Hurd.

McMaster University is located on the traditional territories of the Haudenosaunee and Mississauga Nations and, within the lands protected by the "Dish With One Spoon" wampum agreement. In keeping with its Statement on Building an Inclusive Community with a Shared Purpose, McMaster University strives to embody the values of respect, collaboration and diversity, and has a strong commitment to employment equity. The diversity of our workforce is at the core of our innovation and creativity and strengthens our research and teaching excellence. The University seeks qualified candidates who share our commitment to equity, diversity and inclusion. While all qualified candidates are invited to apply, we particularly welcome applications from women, persons with disabilities, First Nations, Métis and Inuit peoples, members of visible minorities, and LGBTQ+ persons.

If you require any form of accommodation throughout the recruitment and selection procedure, please contact the Human Resources Service Centre at 905-525-9140 ext. 222-HR (22247).