

January 4, 2016

The Stochastic Analysis group at the Department of Mathematics and Information technology, Montanuniversity Leoben, Austria seeks to appoint a PhD student to work on the FWF (Austrian Science Fund) funded project P 28819-N35 - Numerical Analysis and Simulation of nonlinear Filtering with Lévy noise.

The duration of the position is 3 years and project topics fall within stochastic analysis and statistic and find their application in, for instance, Finance Mathematics and Engineering Mathematics. In particular, the successful candidate will be responsible of the implementation of algorithm in nonlinear filtering and/or data assimilation.

The salary is fixed in accordance with the standard personnel costs and salaries for FWF project proposals (see <https://www.fwf.ac.at/en/research-funding/personnel-costs/>)

Candidates should fulfill the following requirements:

- A very good M.Sc. degree (or equivalent) in mathematics;
- A strong background in at least one of the following mathematical disciplines: stochastic analysis, finance mathematics, statistics, or similar field;
- Ability to undertake independent and/or collaborative research projects;
- Proficiency in written and spoken English (note that Austria is a German speaking country, thus a knowledge of the German language will help in settling and for daily life in Austria);
- Good programming skill is an advantage.

Applications (including letter of motivation, curriculum vitae, copies of academic certificates, and contact details of two referees) and inquiries on the position should be sent to: ursula.buxbaum-riener@unileoben.ac.at.

For further information please contact erika.hausenblas@unileoben.ac.at.

Deadline for applications is February 15, 2016