Department of Mathematics Associate Professor in insurance mathematics

The Department of Mathematics, Section for Stochastic analysis, finance, insurance and risk is seeking an Associate Professor in insurance mathematics. The Department of Mathematics consists of six sections. For more information, see our webpage.

Section for Stochastic analysis, finance, insurance and risk is an interdisciplinary section for the evaluation of risk in finance, insurance and networks. The section received much credit for its scientific contributions by the international committee that evaluated Norwegian mathematics in 2012. Student output has for many years been consistently high, and the demand for our candidates is huge.

Job description

The associate professorship is in insurance mathematics which should be interpreted in a broad sense as a set of mathematical, statistical and computational methods with bearing on risk in insurance and finance. The successful applicant will teach courses which reflect such an application-oriented view on the subject and which complement a stronger theoretical emphasis in other courses offered by the Section. She/he must contribute with research in her/his area of specialization and should be open for interdisciplinary scientific cooperation in and outside the Section. The appointee will also be expected to maintain and develop further our considerable network towards the national insurance/finance industry and towards global academia.

The position will also involve administrative duties according to current regulations by the Department and Faculty.

Qualifications

Our senior professor in insurance mathematics reaches retirement in a few years, and we seek a candidate who over time can assume a senior role. The successful applicant holds a doctorate (PhD) (or has similar qualifications) in a field of relevance. Previous experience and contributions to insurance mathematics and mathematical finance is a big advantage, but not absolutely necessary if the applicant can offer and document strong interest in adapting her/his skills learned elsewhere to the needs of the present position. Candidates with qualifications in statistics and/or probability theory have an edge as this part of the methodology needs to be strengthened.

The applicants will be judged according to their scientific and pedagogical qualifications with administrative and other qualifying activities taken into account as well. Interviews and trial lectures may be used as part of the appointment process.

The teaching languages at the University of Oslo are Norwegian and English. The person appointed to the position will be expected to be able to teach in Norwegian and English within two years.

Applicants, who at the time of appointment cannot provide documentary evidence of formal basic teaching competence, must acquire such competence in the course of a period of two years.

Please see <u>Rules for Appointments to Professorships and Associate Professorships</u> for more details regarding qualifications and the assessment.

Application must include:

- Application letter, CV, and attachments
- Up to 10 selected scientific publications the applicant wishes to include in the evaluation
- A list of scientific publications with bibliographic references
- A portfolio containing documentation of teaching experience, capability of external fund raising and other qualifications the applicant wishes to have included in the evaluation

Pay grade:

Associate Professor, pay grade 57 - 65 (NOK 468 400 - 542 900) depending on qualifications

The University of Oslo wants to have more women in permanent academic positions. Women are encouraged to apply.

The University of Oslo has a goal of recruiting more individuals with an immigrant background to academic positions. Individuals with an immigrant background are encouraged to apply.

The University of Oslo has an agreement for all employees, aiming to secure rights to research results.

For further information please contact: Professor Fred Espen Benth

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