

Faculty of Information Technology, Mathematics and Electrical Engineering

PHD GRANT: NUMERICAL APPROXIMATION AND ANALYSIS OF EQUATIONS WITH APPLICATIONS IN FINANCE.

A PhD grant is available at the Department of Mathematical Sciences at the Norwegian University of Science and Technology (NTNU). The grant, which is for three years, is funded by the Research Council of Norway. The grant period may be extended to four years in exchange for teaching duties at the department.

The PhD project focuses on development and analysis (theory) of numerical methods for integro-partial differential equations and applications in Finance. Related theoretical topics as boundary values and regularity of solutions may be considered additionally. The PhD candidate will participate in the activities of the *Integro-PDEs: Numerical methods, Analysis, and Applications* project which is based at NTNU and at the University of Oslo. More information can be found on the web page

www.math.ntnu.no/~erj/nmaaf/

The applicants must have an MSc degree or equivalent, and interest in applied mathematics and numerical analysis. Candidates that complete an MSc degree in 2006 are also encouraged to apply.

The objective of the grant is to obtain a PhD degree, hence the successful applicant must be enrolled as a PhD candidate at NTNU. See also information about PhD education at NTNU at www.ime.ntnu.no/Dr.gradsstudier/

For more information, please contact: Associate Professor Espen R. Jakobsen, phone +47 73 59 35 12, e-mail: erj@math.ntnu.no

The appointment is at code 1017, salary level 41 - 58 in the national salary scheme, gross NOK. 310.500,- to 418.200,- per annum, of which 2% is deducted for the State Pension scheme.

The appointment will be made in accordance with current regulations dated 31.01.06 with supplementary rules of 8.09.04 with guidelines for research fellowship appointments in universities and polytechnics. Applicants must agree to participate in organized doctoral study programs within the period of the appointment. The successful applicant must agree to the conditions laid down for public employees. A contract will be drawn up regarding the period of appointment and work-related duties for award holders.

The national labour force must reflect the composition of the population to the greatest possible extent. It is therefore a major political objective to achieve a balance of age and gender and to recruit persons with an immigrant background. Immigrants are encouraged to apply for this post. NTNU wants to increase the proportion of women in its scientific posts. Women are encouraged to apply.

The application must contain information about education, examinations and previous experience. Certified copies of testimonies and documents must be attached.

Copies of publications and any other work which the applicant wishes to be taken into account should also be enclosed. Joint works will be considered. If it is difficult to specify the

input of the applicant in a joint work, a short summary should be attached outlining the applicant's input.

Applications are to be sent to the Norwegian University of Science and Technology, Faculty of Information Technology, Mathematics and Electrical Engineering, Gamle fysikk, Sem Sælands vei 5, N-7491 Trondheim, Norway. Applications should be marked Jnr. IME 052/2006. **Closing date: 2006-09-27.**