

Faculty of Information Technology, Mathematics and Electrical Engineering
Department of Mathematical Sciences

Postdoctoral fellowship: Numerical or Mathematical analysis of integro partial differential equations and applications in finance

Application deadline: December 17th 2007

A postdoctoral fellowship is available at the Department of Mathematical Sciences at the Norwegian University of Science and Technology (NTNU). The grant is funded by the Research Council of Norway, and the grant period is two years. The postdoctoral fellow will be based 1 year at NTNU and 1 year at the University of Oslo. The successful candidate is expected to start working sometime between January 1st 2008 and June 30th 2008.

The project focuses on analysis of integro partial differential equations and applications in finance. Depending on the background of the successful applicant, the focus will be on either numerical analysis/numerical methods or mathematical analysis of such problems. The successful candidate will participate in the activities of the *Integro-PDEs: Numerical methods, Analysis, and Applications to Finance* project based at NTNU and the University of Oslo. More information about the project can be found on the web page

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

The applicants must have a PhD degree or equivalent, and an interest in applied mathematics, numerical analysis, or mathematical analysis. Candidates that complete their PhD degree before July 2008 are also encouraged to apply.

The position provides excellent working conditions: No teaching requirements, high salary (see below), office, money for travel/equipment. Moreover, the postdoctoral fellow will be based at the top two Norwegian universities which have extensive and modern facilities.

For more information, please contact:

Associate Professor Espen R. Jakobsen, phone +47 73 59 35 12, email erj@math.ntnu.no
Professor Kenneth H. Karlsen, phone +47 22 85 59 48, email kennethk@math.uio.no

The position is remunerated according to wage level 54 – 77 on the Norwegian State salary scale, with gross salary NOK 394 700 to NOK 613 100 a year, of which 2% is deducted for the State Pension scheme.

The successful applicant must agree to the conditions laid down for public employees.

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.

Instructions for applicants

The application must contain information about education, examinations, previous experience, and the date the candidate would like to start working. Certified copies of certificates and documents must be attached.

Three copies of publications and any other work which the applicant wishes to be taken into account should also be enclosed. Joint work 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. The submitted publications must be listed in the application.

The application is to be sent to:

Norwegian University of Science and Technology
Faculty of Information Technology, Mathematics and Electrical Engineering
Gamle fysikk, Sem Sælands vei 5
NO-7491 Trondheim
NORWAY

The file number for the position **IME 075/2007** is to be clearly stated on the application.