Course: ACT370H1, Financial Principles for Actuarial Science II

Course Description: Mathematical theory of financial derivatives, discrete and continuous option pricing models, hedging strategies and exotic option valuation.

Estimated enrolment: 75

Estimated TA Support: Approximately 56 hours, depending on enrolment

Schedule: M 11, W 11-1

Sessional dates: January 1, 2011 - April 30, 2011

Salary: $6,870 for Sessional Lecturer I; $7,025 for Sessional Lecturer I Long Term; $7,320 for Sessional Lecturer II; $7,670 for Sessional Lecturer III

Qualifications: A Master’s degree required, PhD preferred in Statistics, Applied Statistics, Biostatistics or related discipline. Prior experience teaching at the university level required. Prior experience teaching ACT370H1 or a similar course an asset. Note: Applicants may be asked to supply references.

Brief Description of Duties: Teaching; setting and invigilating term tests and final examinations; reporting final grades; counseling students; supervising teaching assistant(s).

Closing date: November 19, 2010

To apply, please submit a Curriculum Vitae as well as the CUPE 3902 Unit 3 application form to:

The Chair
Department of Statistics
Faculty of Arts and Science - University of Toronto
100 St. George Street, 6th floor
Toronto, ON M5S 3G3

Email: statistics@utstat.utoronto.ca

CUPE 3902 Unit 3 Application Form: http://www.hrandequity.utoronto.ca/Assets/jobs/empapp/3902u3app.pdf

This job is posted in accordance with the CUPE 3902 Unit 3 Collective Agreement. Preference in hiring is given to qualified individuals advanced to the rank of Sessional Lecturer II or Sessional III by the Department of Statistics. Please note: Undergraduate or graduate students and postdoctoral fellows of the University of Toronto are covered by the CUPE 3902 Unit I collective agreement rather than the Unit 3 collective agreement, and should not apply for positions posted under the Unit 3 collective agreement.