Faculty of Arts & Science
TEACHING ASSISTANT – CUPE Unit 1
September 1, 2017 – December 31, 2017

**ACT460H1/STA2502HF L0101, L2001 - Stochastic Methods for Actuarial Science**
Applications of the lognormal distribution, Brownian motion, geometric Brownian motion, martingales, Ito’s limma, stochastic differential equations, interest rate models, the Black-Scholes model, volatility, value at risk, conditional tail expectation.

**Qualifications**
Academic background in Statistical Sciences. PhD student (or graduate) in actuarial science, statistics or biostatistics.

**Duties**
Any or all of the following: grading term tests, invigilating term tests and final exams, grading homework and/or quizzes, setting tutorial quizzes.

**Instructor:** TBA
**Estimated Course Enrolment:** 45 students
**Class Schedule:** Tuesdays 2:00pm to 5:00pm
**Approximate Number of TA Hours:** 40
**Approximate Number of positions:** 1
**Rate of Pay:** SGS I and SGS II rate and Undergraduate rate $43.65 per hour in accordance with the CUPE, Local 3902 Unit 1, Collective Agreement

Final availability of the position is contingent upon enrolment, budgetary consideration and the determination of appointments as governed by the collective agreement.

**Application Process**

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This job is posted in accordance with the CUPE 3902 Unit 1 Collective Agreement.
The Departmental Hiring Policy is available in the Department office and in the CUPE Local 3902 office.
The University of Toronto is strongly committed to diversity within its community and especially welcomes applications from racialized persons / persons of colour, women, Indigenous / Aboriginal People of North America, persons with disabilities, LGBTQ persons, and others who may contribute to the further diversification of ideas.

**Note:** Although a graduate student’s preference as to the campus location of his/her TA appointment will be taken into account, both the initial TA appointment (or CI appointment) and the subsequent appointment obligation related to that appointment may be met through position(s) on any one of the three University of Toronto campuses (UTM, UTSC or St. George) in courses in the same discipline as the initial appointment. TAs will only be assigned to courses in fields in which they are or should be qualified to assist.

Posted on **July 13, 2017**