Faculty of Arts & Science
TEACHING ASSISTANT – CUPE 3902 Unit 1
September 1, 2018 – December 31, 2018
MASTERS OF FINANCIAL INSURANCE PROGRAM

STA2530HF L0101 – Applied Time-Series Analysis
An overview of methods and problems in the analysis of time series data related to finance and insurance. The course will focus on both theory and application with real datasets and will require writing reports. Topics include: Theory of stationary processes, linear processes, Elements of inference in time domain with applications, Spectral representation of stationary processes, Elements of inference in frequency domain with applications, ARMA, ARIMA, SARIMA, ARCH, GARCH, State-space models

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: Professor K. Knight
Estimated Course Enrolment: 22 students
Class Schedule: Thursday 9:00am to 12:00pm
Approximate Number of TA Hours: 50
Approximate Number of positions: 1
Rate of Pay: SGS I and SGS II rate and Undergraduate rate $45.33 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
Please submit an application form by July 23, 2018. The application is available online at: http://utstat.toronto.edu/?page_id=1208. Please submit completed application forms to job-apps@utstat.utoronto.ca or to:

Priya Sivathason
Sidney Smith Hall, Room SS 6025
100 St. George Street
Toronto, ON M5S 3G3
Email: job-apps@utstat.utoronto.ca

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.