

## Job Offer

The Ludwig-Maximilian-University Munich, Department of Mathematics, is advertising a

### Post Doctoral or Doctoral position

in the field of **Financial and Insurance Mathematics** with **special IT duties**. The pay grade is **TV-L E13 (100%, 5 LVS)** and the position is commencing at the earliest convenience for a term of 1 year with possible extension.

### Job Description

The successful candidate is expected to actively contribute to the research activities in the field of financial and insurance mathematics at the department of mathematics.

Within the scope of your teaching duties (5 hours per week) you are expected to teach exercise classes as well as to support the operation of the quantLab@LMU which is a computer laboratory for computational finance. The major purpose of the quantLab@LMU is a computer laboratory for computational finance which serves the strengthening of the applied mathematical finance component in education and research and enables teaching of computational finance according to industry best practice. The laboratory consists of 30 desktop computers, partly with GPGPUs. It is embedded in a Linux-infrastructure with file and compute servers. Part of your responsibilities are

- Contact person for students using the computer laboratory.
- Administration of the more specialized software configuration.
- Supporting the construction and development of services (e.g., databases).

### Requirements

We welcome applications from motivated and highly-qualified candidates from all countries. Applicants should

- hold a M.Sc. or equivalent degree in mathematics, computer sciences, physics or statistics with results significantly above average.
- show strong interest in mathematical finance (precognition in mathematical finance is preferable but not prerequisite)

With respect to the management of the computer laboratory the ideal candidate fulfils in part or in whole the following requirements:

- Experience in configuration management for software development (IDEs (for Java), Git, Jenkins).
- Experience in software development with object oriented languages.
- Experience in design and operation of web services

### How to apply

The University of Munich is an equal opportunity employer and aims to increase the number of female faculty members. The applications of female candidates are explicitly encouraged.

Disabled candidates with essentially equal qualifications will be given preference.

Your **application file** should include a letter of motivation, curriculum vitae, a list of publications, documentation of academic degrees and certificates, letter of recommendation. Please send your application electronically in pdf format to the following addresses (please include both e-mail addresses). Application deadline is **September 15, 2014**, but we encourage to send your application file as soon as possible.

Thilo Meyer-Brandis  
Professor for Mathematical Finance  
meyer-brandis@math.lmu.de

Christian Fries  
Professor for Applied Mathematical Finance  
Head of Model Development DZ BANK AG  
christian.fries@math.lmu.de

For any further administrative questions you can contact  
Anna Warlimont  
Phone: 0049 (0)89 21804493

Any further technical questions can be addressed to the e-mails mentioned above  
(please include both e-mail addresses).