One postdoctoral fellow position in Artificial Intelligence in Finance is currently available in the Department of Mathematics at Ryerson University. The postdoctoral fellow is expected to work with Dr. Wei (David) Xu on the project of machine learning methods on pricing, risk management and prediction collaborating with the major IT company and financial institutes in Canada. Potential topics may include data-driven model development, machine learning methods on pricing and hedging, regulatory capital calculation, even in quantum computing in finance.

An appointment is typically two years, with an initial contract of one year and a renewal for the second year based on mutual agreement. Teaching is not required for this position. The salary will be commensurate with the experience of the candidate in the range of $40,000 to $50,000 CDN plus benefits. The starting date of the positions is September 2020 (but it is negotiable), and applications will be reviewed on a rolling basis. Applicants are expected to hold a Ph.D. degree in Quantitative Finance, Statistics, Computational Math, Computer Science or a related area. Applicants are asked to submit (a) a cover letter (b) a curriculum vitae and (c) a short research statement describing current and past research (two pages maximum). The applicant should request (d) at least three letters of recommendation. Please send the application to Dr. Wei (David) Xu via wei.xu@ryerson.ca.

Ryerson University was one of Canada’s first schools to develop a finance-specific mathematics program. Faculty at our Financial Mathematics Research Group bring together academic and industry expertise in mathematics, finance, computer science, and data science. We stay on the leading edge of research in both theoretical and applied subjects, including traditional and emerging areas such as: FinTech (Machine Learning, Blockchain, etc.), Environmental finance and climate change risk; Portfolio optimization\Risk management; Derivative pricing.