

2 Positions - Research Assistant - $\frac{3}{4}$ Working hours - Vgr. IIa BAT

Faculty II - Inst. of Mathematics/ DFG Emmy Noether Independent Junior Research Group "Exit time problems for stochastic processes"

Reference number: FO-244 (to be filled for 36 months/ Closing date for applications 24.02.2010)

Working field: the successful candidates will work on one of the topics of the group, which investigates some classical problems concerning first exit times of stochastic processes and their various connections to other questions in probability theory, such as the approximation of stochastic processes, path regularity, pursuit problems, random polymer models, and questions arising in theoretical physics related to Burgers' equation; the probability and finance group at TU Berlin provides an excellent environment for pursuing a PhD in probability; its rich contacts to the groups at HU Berlin and WIAS and the presence of several further externally funded research projects (such as the Intl. Graduate School "Stochastic Models of Complex Processes", the Matheon, and the Berlin Mathematical School) complement the great atmosphere; possibility for pursuing a PhD

Requirements: as a successful candidate you should hold a Master's / Diplom degree or equivalent in Mathematics; a relation to probability in their previous work is preferred/ for more information please contact: Dr. Aurzada (Tel.: +49(0)30-314 24602, E-Mail: aurzada@math.tu-berlin.de)

Please send your written application with the job reference number, with the appropriate documentation to the Präsidenten der Technischen Universität Berlin, **Faculty II, Inst. of Mathematics, Dr. Aurzada, Sekr. MA 7-4, Str. des 17. Juni 136, 10623 Berlin.**

Weitere Informationen zur Stelle erteilt Ihnen:

E-Mail: aurzada@math.tu-berlin.de
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