

ACTUARIAL VACANCY AT THE UNIVERSITY OF COPENHAGEN LABORATORY OF ACTUARIAL MATHEMATICS

A permanent position as Associate Professor is available at the Laboratory of Actuarial Mathematics.

The successful candidate will have a strong research program, and will be qualified to teach within the central areas of actuarial mathematics; teaching comprises participation in the undergraduate and the graduate program as well as graduate supervision. The position also carries with it a share of the administrative work at the Laboratory.

The central areas of research at the Laboratory are: individual behaviour in risky situations; optimal exchange of risk; modelling of insurance risk portfolios in life insurance and general insurance as well as reinsurance; loss reserving; solvency control; allocation of premium and distribution of surplus; stochastic processes in insurance and finance.

The original application, marked L/3-95, should be addressed to the Rector of the University of Copenhagen, c/o The Faculty of Science, Blegdamsvej 3, DK-2200 Copenhagen N. It must contain the original application, curriculum vitae and a list of publications.

A second package should be sent to the Laboratory of Actuarial Mathematics, Universitetsparken 5, DK-2100 Copenhagen O, containing in triplicate: the application, curriculum vitae, list of publications, relevant publications and other documentation to support the application (including co-author statements, where applicable), and information about the applicant's teaching qualifications.

For further information please contact the Laboratory of Actuarial Mathematics, telephone +45 35 32 07 90, or E-mail walther/olehes@math.ku.dk.

In order to be considered, applications must have been received by the Faculty of Science no later than 1st July 1995 at 12:00 noon.