
THE POST

College /Service: Engineering, Mathematics and Physical Sciences <http://emps.exeter.ac.uk/>

Post: Professor in Mathematics - Stochastic Analysis

Reference No: P44284

Reporting To: Dean of College

Responsible For: Research and Teaching in Mathematics

Summary of post

This post is primarily to support research and teaching activities in the area of the mathematics of Stochastic Analysis. The post holder will be an innovative researcher with a strong and current record of research funding and international quality publications. Therefore the post holder will be a leading international figure with the ability to attract world-class academics to their research group.

Main duties

Research and Teaching

1. Support the development and implementation of the College research strategy.
2. Lead and co-ordinate research activity in any area related to stochastic analysis. This may include areas such as stochastic differential equations, stochastic processes, probability theory, ergodic theory and/or related areas that resonate and interact with current research activities in Mathematics or the Business School.
3. Bring new expertise to our teaching and project supervision in areas relevant to financial mathematics and/or computational finance.
4. Contribute to our educational programmes and to the overall student experience.
5. Manage research and other collaborative partnerships with other educational institutions or other bodies.
6. Lead bids for research, consultancy and other additional funds.
7. Write publications of the appropriate defined standard or disseminate research findings using media appropriate to the discipline.
8. Lead and develop internal and external networks to foster collaboration and share information and ideas and to promote the subject and the Institution.
9. Contribute to the enhancement of research quality and thinking in the field by being involved in quality assurance and other external decision making bodies.
10. Lead the development of new and creative approaches in responding to research challenges.
11. Plan and implement research projects and monitor progress to ensure the achievement of financial and research objectives.

Communication, Administration and Management

1. Be routinely involved in complex and important negotiations internally and with external bodies, particularly in relation to research, research funding and consultancy.
2. Participate in Institutional decision making and governance.
3. Participate in internal and external networks in relation to research and research funding.
4. Promote and market the work of the School in the subject area both nationally and internationally.
5. Exercise academic leadership for all subject area activities - teaching and/or research, as appropriate.
6. Act as line manager for matters relating to the employment of staff and ensuring the work is allocated fairly, according to skills and capacity.
7. Appraise and advise staff on personal and career development plans and mentor research activity within the discipline/College.

8. Develop and communicate a clear vision of the unit's strategic direction.
9. Promote a collegiate approach and develop team spirit and team coherence.
10. Foster inter-disciplinary team working.
11. Determine the allocation of resources within own area of responsibility.
12. Take overall responsibility for the organising and deployment of resources within own areas of responsibility.

Expertise

1. Be a leading international authority in the subject.
2. Possess in depth knowledge of specialism to enable the development of new knowledge, innovation and understanding in the field.

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Post:	Associate Professor in Mathematics - Stochastic Analysis
Reference No:	P44284
Reporting To:	Dean of College
Responsible For:	Research and Teaching in Mathematics

Summary of post

This post is primarily to support research and teaching activities in the area of the mathematics of Stochastic Analysis. The post holder will be an innovative researcher with a strong and current record of research funding and international quality publications. Therefore the post holder will be a leading international figure.

Main duties

Teaching and Learning Support

1. Oversee the design and development of the overall curriculum in the area of Stochastic Analysis.
2. Design, develop and deliver a range of programmes of study at various levels.
3. Bring expertise to teaching and project supervision in areas relevant to financial mathematics and/or computational finance.
4. Lead the development and clarification of academic standards and quality for the subject area
5. Working closely with the Associate Dean for Education in the development and implementation of teaching and learning strategy.
6. Make a significant contribution to the development of academic policies across the Institution.

Research and Scholarship

1. Support the development and implementation of the College research strategy.
2. Lead and co-ordinate research activity in any area related to stochastic analysis. This may include areas such as stochastic differential equations, stochastic processes, probability theory, ergodic theory and/or related areas that resonate and interact with current research activities in Mathematics or the Business School.
3. Manage research and other collaborative partnerships with other educational institutions or other bodies.
4. Lead bids for research, consultancy and other additional funds.
5. Write publications of the appropriate defined standard or disseminate research findings using media appropriate to the discipline.
6. Conduct research into learning and teaching methodologies and disseminate best practice within the Institution and externally.
7. Develop and promote the use of innovative assessment methods.

Liaison and Networking

1. Lead and develop internal and external networks to foster collaboration and share information and ideas and to promote the subject and the Institution.
2. Participate in internal and external networks in relation to research and research funding. Teaching and teaching funding, and consultancy.
3. Promote and market the work of the College in the subject area both nationally and internationally.
4. Contribute to the enhancement of research quality and thinking in the field by being involved in quality assurance and other external decision making bodies.

Managing people and managing resources

1. Act as line manager for matters relating to the employment of staff and ensuring the work is allocated fairly, according to skills and capacity.
2. Engender a shared sense of direction for the discipline and a shared participation in the University and Colleges' success through engagement with University and College strategies ensuring decisions are taken forward effectively by all staff they lead enabling, supporting and celebrating individual achievement.
3. Take overall responsibility for the organization and deployment of resources within own areas of responsibility

Person Specification

1. Be a leading authority in the mathematics of Stochastic Analysis with an international reputation.
2. Possess in depth knowledge of specialism to enable the development of new knowledge, innovation and understanding in the field.
3. Possess a thorough understanding of institutional management systems and the wider higher education environment, including equal opportunities issues.
4. Have a strong record in attracting research and/or scholarship funding.
5. Have an active and supportive approach to inter-disciplinary and multi-disciplinary research that will help to foster interactions and links both within the University and externally.

Additional Information Relating to the Post

Hours of work

There are no specific hours of work but staff are required to work such hours as are necessary to carry out the duties associated with the appointment

Annual Leave

The annual leave entitlement for full-time appointments is 41 days per calendar year (pro rata for part-time appointments). For further information see our website <http://www.admin.ex.ac.uk/personnel/leave.shtml>.

Probationary Period

The appointment will normally be subject to a probationary period of one year.

References & Medical Clearance

All appointments are subject to satisfactory reference and medical checks and individuals will be required to complete a medical assessment form before appointment is confirmed. Applicants should note that the University normally contacts referees for short-listed applicants without further advice to applicants. When advising of referees, if they are resident overseas, please ensure you supply fax numbers and/or email addresses enabling us to contact them (if necessary) without delay. In addition to the three referees indicated, the University will take up an additional referees' reports (two) from referees identified by the University.

Right to Work in the United Kingdom

If you do not have the right to work in the UK, this appointment will be subject to the University successfully obtaining a Certificate of Sponsorship under the UK's Points Based System for migrant workers and to you obtaining Entry Clearance/Leave to Remain.

For further information, see the links to the UK Border Agency and UK Visas websites at <http://www.exeter.ac.uk/working/new/international/>. In particular you are encouraged to undertake a self assessment of your eligibility to work in the UK using the link to www.ukba.homeoffice.gov.uk/pointscalculator.

Terms & Conditions

The Terms and Conditions of Employment can be viewed on line by visiting <http://www.exeter.ac.uk/staff/employment/conditions/terms/>

Pensions

Membership of the Universities' Superannuation Scheme (USS) is automatic provided that you meet the qualifying criteria for membership. The USS is a contracted-out scheme. USS scheme has two sections: Final Salary and Career Revalued Benefits; which section you will be eligible for will depend on any previous membership of USS. An information leaflet concerning the qualification rules for both the sections is enclosed; more detailed information about the USS scheme structure can be found at www.uss.co.uk. **IF you have been in USS before, you are strongly requested to contact the Pay and Benefits Office as soon as you can so that possible membership of the Final Salary benefits section can be investigated.** The University, as your employer, contributes such sums as will be required to maintain the full benefits of the scheme. You may opt out of the scheme; if you wish to do so, you should contact the Pay and Benefits Manager, Mrs Alison Rose (01392 263088/email a.j.rose@exeter.ac.uk) for further information. Further information about Pension Salary Exchange is available from the Human Resources website www.admin.exeter.ac.uk/personnel or from the Pensions Office.

Relocation

You may be able to claim relocation expenses in accordance with the University's Relocation Assistance Scheme. The maximum allowance that you can reclaim under the Relocation Assistance Scheme, if eligible, is 10% of salary.

Short-listing Information

We will acknowledge your application by email. The University of Exeter recognises the time and effort taken to apply for a position and will contact you by email to inform you of results of shortlisting

Application Procedure and Interview Information

The closing date for completed applications is **10 December 2012**.

Data Protection Act (1998)

The information contained within your application is being requested to enable the University to make employment decisions and meet statutory obligations. Any information provided to the University in this context will be treated confidentially and used only by manager(s), member of the University, Human Resources, Superannuation and Payroll during the course of your employment. Where the application relates to a post which is externally funded this information may be passed onto the relevant funding body.