

DEPARTMENT OF ECONOMICS
Faculty of Arts and Science
University of Toronto

JOB POSTING – SESSIONAL LECTURER
2008-09 Winter Session

ECO456H1F Special Topics in Financial Economics: Continuous Time Derivative Pricing (Section L0101)

This course introduces derivative pricing in continuous time. Elementary stochastic calculus is introduced and applied to pricing foreign currency options. Other topics include interest term structure models such as the Heath-Jarrow-Morton model, LIBOR models, interest rate and currency swaps, Asian, American and Lookback options.

Estimated course enrolment: 20

Estimated TA support: n/a

Schedule: M3-5

Sessional dates: September 1 to December 30, 2008

Salary: \$6,500 (Sessional Lecturer I)
\$7,000 (Sessional Lecturer II)

Qualifications:

- ✓ Demonstrated excellence in teaching over four or more years
- ✓ Prior experience teaching this course at university level
- ✓ PhD in Economics

Description of duties:

- ✓ Preparation and delivery of lectures in this course
- ✓ Supervision of teaching assistant(s) assigned to course and paid by University
- ✓ Preparation, supervision and grading of tests and examinations in accordance with University regulations as described in the Faculty of Arts & Science Academic Handbook

Closing date: June 11, 2008

To be considered for this position, an application ([application form](#)) must be submitted electronically. Applicants must also attach a Curriculum Vitae in PDF format to the application form. If you have any questions, please contact [economics.recruiting \(at\) utoronto.ca](mailto:economics.recruiting@utoronto.ca). All applicants must have a valid email address.

Preference in hiring is given to qualified persons holding the rank of Sessional Lecturer II if advanced to that rank by the Department of Economics or - if advanced by another department - who have also taught at least 8 half courses or the equivalent for the Department of Economics in 4 of the past 6 years, as well as to recent U of T PhD graduates or ABDs.

This job is posted in accordance with the CUPE 3902 Unit 3 Collective Agreement