

TILBURG UNIVERSITY
CentER and Department of Econometrics & OR

Applications are invited for a

Ph.D. student (AiO) position in mathematical statistics.

The research project is on spatial extreme value theory.

Project summary: Max-stable processes offer a way to model the dependence structure of a stochastic process (in space) at high levels of the process. This is useful when dealing with rare events connected with high levels of the process e.g. the exceedance of a very high level. The theoretical basis of these processes has been well established recently and some applications have been done mainly in connection with rainfall. However at this moment some parts of the theory are not yet well understood. The research will focus on gaining more insight into these aspects in order to widen the scope of max-stable processes in particular in view of applications.

The position is for three years. Apart from conducting research that leads to a Ph.D. thesis and journal publications, the successful candidate will teach for a limited part of the time. She/he will be appointed at CentER, the research institute of the Faculty of Economics and Business Administration of Tilburg University; see www.center.nl, where you find links to the Department, Faculty and University as well.

Required is education at the M.Phil. level or equivalent, meaning five years of relevant university education directed towards a research career.

More information can be obtained from
prof.dr. L. de Haan, email: ldehaan@few.eur.nl or
prof.dr. J.H.J. Einmahl, email: j.h.j.einmahl@uvt.nl, phone: +31 13 4668208.

Applications including a curriculum vitae, copies of some written work, and a letter of recommendation should be sent to prof. Einmahl not later than March 15, 2009, at the address:

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