Job Description and Selection Criteria

<table>
<thead>
<tr>
<th>Job title</th>
<th>Postdoctoral Research Associate in Rough Path Theory for Applications – Research Software Engineer</th>
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<tbody>
<tr>
<td>Division</td>
<td>Mathematical, Physical and Life Sciences</td>
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<tr>
<td>Department</td>
<td>Mathematical Institute</td>
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<tr>
<td>Location</td>
<td>Alan Turing Institute</td>
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<tr>
<td>Grade and salary</td>
<td>Grade 08S.1: salary £41,526</td>
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<tr>
<td>Hours</td>
<td>Full time</td>
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<tr>
<td>Contract type</td>
<td>4 years fixed term</td>
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<tr>
<td>Reporting to</td>
<td>Professor Terry Lyons</td>
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<tr>
<td>Vacancy reference</td>
<td>142584</td>
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</tbody>
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**Additional information**

This is a full-time position that cannot be held concurrently with any other substantive post without the explicit permission of the Head of Department.

This position is subject to a 9 month probationary period.

*(PLEASE NOTE: Applicants are responsible for contacting their referees and making sure that their letters are received by the closing date)*

**The Role**

Applications are invited for the role of Research Software Engineer at the Mathematical Institute, University of Oxford. The position is funded by the EPSRC as part of the Programme Grant Unparameterised multi-modal data, high order signatures, and the mathematics of data science (DATASIG) and will be part of a multi-university research group (Imperial College London, University College London, and University of Oxford) with a hub at the Alan Turing Institute. This position will be based at the Alan Turing Institute, British Library, and the successful applicant will be embedded beside the software engineering team at the Alan Turing Institute.
Through a collaboration between leading mathematicians and leading domain scientists, the Programme will create a powerful and generic set of mathematical and computational tools for the analysis of complex multimodal data streams and to establish their effective use in four applied challenges (ACs): Mental Health, Radio Astronomy, Human Machine Interfaces and Computer Vision. Each area will be supported by at least one PDRA. Other PDRAs will focus on the underlying mathematics.

The individual appointed to this post is expected to make significant contributions to the software platforms available to the team and internationally. A core package ESIG created by the team and available on PyPy should be significantly upgraded. This package is a Python wrapper to C++ code that embraces significant mathematics and represents the access window to the specialist knowledge used by the team allowing worldwide access. Separately the action recognition work needs to be systematised and its genericity exposed. This role is a key one in the DATASIG contract. We expect extra resource will also come from external commercial project partners who use the methods. The appointed individual should demonstrate excellent computing skills in C++ and python as well as experience of managing packages etc. This is a significant project, with considerable PDRA involvement – much of it based at the Turing Institute. The successful candidate will engage with the research life of the project and assist in the maintenance and wider development of the project, interacting creatively with the PDRAs associated to the applied team members.

The appointed candidate will work closely with the PI Professor Terry Lyons FRS, and the CO-I’s to develop software that exploits the mathematics of signature methods and rough path techniques as they relate to data science. It could involve collaboration with project partners such as Nvidia, or Spherical Defence to enhance performance and usability of the packages. It will involve making the packages more directly usable in TensorFlow and PyTorch.

The RSE will work closely with the other investigators: Thomas Cass (Co-I, Imperial), Hao Ni (Co-I, UCL) and Harald Oberhauser (Co-I, Oxford), with the PDRAs in the wider DataSig Team, and where appropriate with other project partners. The RSE priorities will be determined by the RSE in consultation with the PI.

The post-holders will spend most of their time at the Alan Turing Institute in London, will attend the liaison meetings, seminars, etc. of the team, will actively engage, and generally be an enthusiastic and committed full time contributor to the team.

**Responsibilities**

The successful candidate will be expected to:

- To contribute towards the programme’s aims and objectives by actively engaging with the broader programme team
- Collaborate with research colleagues to develop and maintain software embodying research outputs
- Develop a good understanding of the relevant theory and the needs of potential users of the software
- Be responsible for the programming effort, including design and planning
- Test and validate the software to a high-quality standard
- Develop research questions within a specific context, conduct individual research, analysing detailed and complex qualitative and/or quantitative data from a variety of sources, and generate original ideas by building on existing concepts
- Develop and implement new research methodologies and materials
- Regularly write research articles at a national level for peer-reviewed journals, book chapters, and reviews. Present papers at national conferences, and lead seminars to disseminate research findings
- Agree clear task objectives, organise, and delegate work to other members of the team and coach other members of the group on specialist methodologies or procedures
- Raise research funds through grant applications and manage own area of a larger research budget
- Share responsibility for shaping the research group’s plans and the writing of group-funding applications for new research projects
- Represent the research group at external meetings/seminars, either with other members of the group or alone
- Carry out collaborative projects with colleagues in partner institutions, and research groups

It is the policy of the Mathematical Institute to give all PDRAs the opportunity to teach, where the conditions of the grant allow this, and to require teaching if there is a departmental need. Such teaching, if undertaken, will not exceed 3 hours per week for 24 weeks of the year and additional remuneration will be paid. It will normally be delivered as classes, but it might also involve giving lectures or college tutorials.

**Pre-employment screening**

All offers of employment are made subject to standard pre-employment screening, as applicable to the post. If you are offered the post, you will be asked to provide proof of your right-to-work and your identity. You will also be asked to complete a health declaration (so that you can tell us about any health conditions or disabilities so that we can discuss appropriate adjustments with you), and a declaration of any unspent criminal convictions.

We advise all applicants to read the candidate notes on the University’s pre-employment screening procedures, found at: [www.ox.ac.uk/about/jobs/preemploymentscreening/](http://www.ox.ac.uk/about/jobs/preemploymentscreening/).

As this position will be based in the Alan Turing Institute offices (hosted by the British Library) the successful candidate will be subject to additional security checks and a DBS screening. Full details on the pre-employment screening process can be requested from HR@turing.ac.uk.

**Selection criteria**

**Essential selection criteria**

- Willingness and ability to work effectively with a team of researchers and across disciplines to contribute towards the programme’s aims and objectives by actively engaging with the broader programme team
- To have, or be close to completing, a PhD (or equivalent) in Mathematics, Computer Science, or a field related to the Programme
- Ability to understand complex and abstract mathematics related to the Programme, e.g. libalgebra, Hall bases, complexity, etc.,
• Clear evidence of outstanding promise and originality in software development, with a good publication record (commensurate with career stage) and fluency in one or more modern programming languages used in research in data science and artificial intelligence.

• Excellent written communication skills including the ability to write clearly and succinctly for publication, present research proposals and results, and represent the research group at meetings

• Strong computational and organisational skills appropriate to this role with experience managing, structuring, and analysing research data

• Creative and open approach to problem-solving with an ability to translate novel ideas into substantial and publicly available computer code by identifying, developing and applying concepts, techniques and methods in new contexts

• Ability to organise own work independently, including planning and execution, and prioritise own work in response to deadlines while collaborating productively as part of a team.

Desirable selection criteria

• Active programme of research in rough path theory or related areas of mathematics

• Ability to conduct a detailed review of recent literature

• Ability to keep accurate records of research results and activity, help with reporting

• Ability to assess resource requirements and deploy them effectively

• Ability to exercise initiative and judgement establishing clarity in carrying out research tasks

• Willingness and ability to report and present work to a wider community

• High level of competence in multiple computer languages

• Experience working with confidential and sensitive data for research

• Experience working with legacy code, especially in traditional scientific programming languages

About the University of Oxford

Welcome to the University of Oxford. We aim to lead the world in research and education for the benefit of society both in the UK and globally. Oxford’s researchers engage with academic, commercial and cultural partners across the world to stimulate high-quality research and enable innovation through a broad range of social, policy and economic impacts.

We believe our strengths lie both in empowering individuals and teams to address fundamental questions of global significance, while providing all our staff with a welcoming and inclusive workplace that enables everyone to develop and do their best work. Recognising that diversity is our strength, vital for innovation and creativity, we aspire to build a truly diverse community which values and respects every individual’s unique contribution.

While we have long traditions of scholarship, we are also forward-looking, creative and cutting-edge. Oxford is one of Europe’s most entrepreneurial universities. Income from external 142584 Research Software Engineer
research contracts in 2016/17 exceeded £564m and we rank first in the UK for university spin-outs, with more than 130 companies created to date. We are also recognised as leaders in support for social enterprise.

Join us and you will find a unique, democratic and international community, a great range of staff benefits and access to a vibrant array of cultural activities in the beautiful city of Oxford.

For more information, please visit www.ox.ac.uk/about/organisation.

The Mathematical Institute

The Mathematical Institute, as Oxford’s Department of Mathematics is known, is one of the leading mathematics departments in the world. Our mathematical research, impact and environment were all ranked first in the UK in the 2014 Research Excellence Framework exercise, a government review of research in all UK universities. The Mathematical Institute is the focus of research into both fundamental mathematics and its applications, and our inclusive nature and overall size are key factors in the provision of an outstanding research environment for our members. The large number of faculty, postdocs and students in the Mathematical Institute, all supported by excellent facilities, allows us to maintain a critical mass in research groups encompassing a wide spectrum of mathematics, while our integrated nature fosters collaboration between fields. We also host a large number of academic visitors. Our web pages (www.maths.ox.ac.uk) provide comprehensive information about all of our activities.

The research activities of the Institute as a whole can be gauged from the web pages of the research groups and centres within the Institute (www.maths.ox.ac.uk/research). The range of our research interests is well reflected by the profile of our faculty as listed at www.maths.ox.ac.uk/people. Many members of the Institute have received prestigious prizes and other special recognition for their work; some recent examples can be found at www.maths.ox.ac.uk/news/awards-and-prizes.

The Mathematical Institute moved into the purpose-built Andrew Wiles Building in the University’s Radcliffe Observatory Quarter in September 2013. As well as providing offices for all staff and graduate students, it houses a range of other facilities available to members of the department, including the Whitehead Library, a large range of meeting rooms, teaching spaces, lecture rooms, and social spaces, and a small facility for carrying out table-top experiments. For more information, see www.maths.ox.ac.uk/about-us.

Teaching is central to the life of the Mathematical Institute and we have around 900 undergraduates on course, some on joint courses with other departments. We teach around 250 students each year across five taught master’s degree courses, and have over 250 doctoral students in residence at any one time. Our doctoral programme always attracts the best research students from across the world, and we have a broad mentoring and training programme.

The Mathematical Institute strives to ensure that all staff and students are given the opportunities and support they need to achieve their potential. We are committed to equality of opportunities and to advancing women’s careers. We support staff returning from long-term absence and provide flexible arrangements for staff with parental responsibilities. Further information about family support can be found in the Standard Terms and Conditions.
Our Good Practice Committee contributes to many aspects of our work, see www.maths.ox.ac.uk/members/good-practice.

As part of the department's commitment to openness, inclusivity and transparency, we strongly encourage applications from all who consider they meet the requirements of the post, and particularly from women and ethnic minorities.

**The Alan Turing Institute**

The Alan Turing Institute is the UK’s national institute for data science and artificial intelligence. The Institute is named in honour of the scientist Alan Turing and its mission is to make great leaps in data science and artificial intelligence research in order to change the world for the better.

**MPLS Division**

The university’s Division of Mathematical Physical and Life Sciences contains departments that span the full spectrum of the mathematical, computational, physical, engineering and life sciences. Between them, they undertake a huge range of fundamental research and develop application that respond to the great societal and technological challenges of our time. Research across the Division is increasingly interdisciplinary in nature.

MPLS's scientists collaborate closely with colleagues in other Divisions across Oxford, with other universities, research organisations and industrial partners across the globe.

Our senior researchers have been awarded some of the most significant scientific honours (including Nobel prizes and prestigious titles such as FRS and FREng). The Division is equally proud of its tradition of attracting and nurturing the very best early career researchers, many of whom regularly secure prestigious fellowships.

The Division holds ten Athena Swan Awards (three silver and seven bronze) illustrating its commitment to encouraging women in science research and careers.

For more information visit http://www.mpls.ox.ac.uk/about/about-mpls-division

**How to Apply**

Before submitting an application, you may find it helpful to read the ‘Tips on applying for a job at the University of Oxford’ document, at https://www.ox.ac.uk/about/jobs/research/

If you would like to apply, click on the **Apply Now** button on the ‘Job Details’ page and follow the on-screen instructions to register as a new user or log-in if you have applied previously.

You will also be required to upload a curriculum vitae, list of publications, a statement of research interests and supporting statement. The supporting statement should describe how you meet the selection criteria outlined in the job description. Please upload all documents as PDF files with your name and the document type in the filename.

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1 The Mathematical Institute was a founding supporter of the London Mathematical Society’s Good Practice Scheme (www.lms.ac.uk/women/good-practice-scheme). We have held an Athena SWAN Bronze Award since 2013, upgraded to Silver in 2017.

142584 Research Software Engineer
Please also provide details of two referees, one should include the applicant's current or most recent employer, whenever possible and indicate whether we can contact them now.

As this role will be based at the Alan Turing Institute, British Library London, please be aware that the interview process will be held in London, at The Alan Turing Institute. More details will be provided at the shortlisting stage.

Applicants should ask their referees to send their letters of reference DIRECTLY to the Recruitment Administrator (Vacancies) Mathematical Institute, Andrew Wiles Building, Radcliffe Observatory Quarter, Woodstock Road, Oxford, OX2 6GG. Tel: 01865 273525: Email: vacancies@maths.ox.ac.uk by the closing date (a letter by email is sufficient) quoting the vacancy reference 142584.

Referees should preferably not, all be from the same institution and whenever possible one should be the applicant’s current, or most recent, supervisor.

NOTE: reference letters must be received from your referees by the closing date for your application to be complete.

All applications must be received by 12:00 noon UK time on Wednesday 23 October 2019

Information for priority candidates

A priority candidate is a University employee who is seeking redeployment because they have been advised that they are at risk of redundancy, or on grounds of ill-health/disability. Priority candidates are issued with a redeployment letter by their employing department(s). If you are a priority candidate, please ensure that you attach your redeployment letter to your application (or email it to the contact address on the advert if the application form used for the vacancy does not allow attachments).

Terms and conditions:

This role is initially a 4 year fixed term contract based at the Alan Turing Institute. The role may be extended to permanent with the Alan Turing Institute according to continuity of funding.

DATA PROTECTION: All data supplied by applicants will be used only for the purposes of determining their suitability for the post, and will be held in accordance with the principles of the Data Protection Act 1998 and the department’s data protection policy.
[https://www.maths.ox.ac.uk/members/policies/data-protection/statement](https://www.maths.ox.ac.uk/members/policies/data-protection/statement)

Due to the large volume of recruitment that the department administers we are unable to provide feedback to non-shortlisted applicants.

Should you experience any difficulties using the online application system, please email recruitment.support@admin.ox.ac.uk. Further help and support is available from www.ox.ac.uk/about_the_university/jobs/support/. To return to the online application at any stage, please go to: www.recruit.ox.ac.uk.

Please note that you will receive an automated email from our e-recruitment system to confirm receipt of your application. Please check your spam/junk mail if you do not receive this email.

142584 Research Software Engineer
Important information for candidates

Data Privacy
Please note that any personal data submitted to the University as part of the job application process will be processed in accordance with the GDPR and related UK data protection legislation. For further information, please see the University’s Privacy Notice for Job Applicants at: www.admin.ox.ac.uk/councilsec/compliance/gdpr/privacynotices/job/. The University's Policy on Data Protection is available at: www.admin.ox.ac.uk/councilsec/compliance/gdpr/universitypolicyondataprotection/.

The University's policy on retirement
The University operates an Employer Justified Retirement Age (EJRA) for all academic posts and some academic-related posts. The University has adopted an EJRA of 30 September before the 69th birthday for all academic and academic-related staff in posts at grade 8 and above. The justification for this is explained at: www.admin.ox.ac.uk/personnel/end/retirement/acrelretire8+.

For existing employees, any employment beyond the retirement age is subject to approval through the procedures: www.admin.ox.ac.uk/personnel/end/retirement/acrelretire8+.

There is no normal or fixed age at which staff in posts at grades 1–7 have to retire. Staff at these grades may elect to retire in accordance with the rules of the applicable pension scheme, as may be amended from time to time.

Equality of Opportunity
Entry into employment with the University and progression within employment will be determined only by personal merit and the application of criteria which are related to the duties of each particular post and the relevant salary structure. In all cases, ability to perform the job will be the primary consideration. No applicant or member of staff shall be discriminated against because of age, disability, gender reassignment, marriage or civil partnership, pregnancy or maternity, race, religion or belief, sex, or sexual orientation.
Benefits of working at the University

Employee benefits

University employees enjoy 38 days' paid holiday, generous pension schemes, travel discounts, and a variety of professional development opportunities. Our range of other employee benefits and discounts also includes free entry to the Botanic Gardens and University colleges, and discounts at University museums. See www.admin.ox.ac.uk/personnel/staffinfo/benefits.

University Club and sports facilities

Membership of the University Club is free for all University staff. The University Club offers social, sporting, and hospitality facilities. Staff can also use the University Sports Centre on Iffley Road at discounted rates, including a fitness centre, powerlifting room, and swimming pool. See www.club.ox.ac.uk and www.sport.ox.ac.uk/oxford-university-sports-facilities.

Information for staff new to Oxford

If you are relocating to Oxfordshire from overseas or elsewhere in the UK, the University's Welcome Service website includes practical information about settling in the area, including advice on relocation, accommodation, and local schools. See www.welcome.ox.ac.uk. There is also a visa loan scheme to cover the costs of UK visa applications for staff and their dependents. See www.admin.ox.ac.uk/personnel/permits/reimburse&loanscheme/.

Family-friendly benefits

With one of the most generous family leave schemes in the Higher Education sector, and a range of flexible working options, Oxford aims to be a family-friendly employer. We also subscribe to My Family Care, a service that provides practical advice and support for employees who have caring responsibilities. The service offers a free telephone advice line, and the ability to book emergency back-up care for children, adult dependents and elderly relatives. See www.admin.ox.ac.uk/personnel/staffinfo/benefits/family/mfc/.

Childcare

The University has excellent childcare services, including five University nurseries as well as University-supported places at many other private nurseries. For full details, including how to apply and the costs, see www.admin.ox.ac.uk/childcare/.

Disabled staff

We are committed to supporting members of staff with disabilities or long-term health conditions. For further details, including information about how to make contact, in confidence, with the University’s Staff Disability Advisor, see www.admin.ox.ac.uk/eop/disab/staff.

Staff networks

The University has a number of staff networks including the Oxford Research Staff Society, BME staff network, LGBT+ staff network and a disabled staff network. You can find more information at www.admin.ox.ac.uk/eop/inpractice/networks/.

The University of Oxford Newcomers’ Club

The University of Oxford Newcomers’ Club is an organisation run by volunteers that aims to assist the partners of new staff settle into Oxford, and provides them with an opportunity to meet people and make connections in the local area. See www.newcomers.ox.ac.uk.