The UNIVERSITY of WESTERN ONTARIO
Department of Statistical & Actuarial Sciences

FACULTY POSITION
IN
QUANTITATIVE FINANCE

The Department of Statistical & Actuarial Sciences (www.stats.uwo.ca) is pleased to announce a search for a tenured faculty position at the rank of Associate Professor or full Professor. The rank will be commensurate with the successful applicant’s qualifications and experience. The position starting date will be July 1, 2015.

The successful candidate will possess a doctoral degree and work in any area of quantitative finance or quantitative financial risk management. Proven ability to deliver innovative research and impact in the field, as evidenced by publications in top journals across multiple areas of the discipline and active membership on advisory boards and panels and/or journal editorship is the hallmark of this candidate. Demonstrated success in attracting research funding from a variety of sources, in particular through large, multidisciplinary team-based projects and initiating and fostering industry-academic collaborations, are also essential.

An excellent communicator with an established record as a keynote presenter, the successful candidate will provide leadership in our growing quantitative finance research and training programs. Experience initiating and leading new academic programs or research centers is a particular asset, as is demonstrated ability to teach quantitative finance to a variety of student constituencies. The candidate must also have extensive experience in graduate supervision, with a record of success in student placement, provision of extra-curricular training opportunities, and co-publication with graduate students. A champion of interdisciplinary scholarship, the candidate is able to effectively collaborate with academic colleagues across the university, in particular with our partners in Business, Economics, and Law.

Western's Department of Statistical & Actuarial Sciences offers an exceptional environment for interdisciplinary research, teaching and training in quantitative finance. Together with the Department of Economics, Law School and Richard Ivey School of Business, the Department founded the interdisciplinary research Centre for Financial Innovation and Risk Management (CFIRM). Many of the 24 faculty in the Department, including a CRC Chair in Financial Mathematics and a CRC Chair in Financial Econometrics (joint with Economics), are active in the area of quantitative finance. The Department has vibrant undergraduate and graduate programs in Financial Modelling and Actuarial Sciences as well as Statistics. Additionally, the Department is an active participant in a collaborative professional Masters of Financial Economics program, offered with colleagues in Economics, Law, and Business. The Department is a Society of Actuaries (SOA) recognized Center of Actuarial Excellence, is an accredited university under the Canadian Institute of Actuaries (CIA) University Accreditation Program and also offers a number of professional development programs for actuaries. Western University is also the home of the SHARCNET, high performance computing facility (www.sharcnet.ca), and is an interdisciplinary leader in the area of Big Data and Data Analytics.

Western is one of Canada's top research-intensive universities and provides an exceptional employment experience. To learn more about Western and its resources for new faculty, please visit: http://www.uwo.ca/about/work.html and http://uwo.ca/facultyrelations/recruitment_retention/index.html

Candidates should submit a curriculum vitae, one-page teaching statement, one-page statement listing experience or interest in professional and/or leadership programs, two-page research plan, and contact details of at least three referees to:

Professor Bryan Neff, Associate Dean (Research)
Office of the Dean, Faculty of Science
The University of Western Ontario
London, Ontario N6A 5B7, Canada.
Email: adrsce@uwo.ca

Consideration of applications will begin on January 1, 2015 and will continue until the position is filled.

This position is subject to budgetary approval. Applicants should have fluent writing and verbal communication skills in English. All qualified candidates are encouraged to apply; however Canadians and permanent residents will be given priority. The University of Western Ontario is committed to employment equity and welcomes applications from all qualified women and men, including visible minorities, aboriginal people and persons with disabilities.