



Tier-2 Canada Research Chair (CRC) in Banking and Insurance Analytics

The Department of Statistical & Actuarial Sciences (<http://www.uwo.ca/stats/>) invites applications for a Tier-2 CRC appointment in Banking and Insurance Analytics at the rank of Assistant Professor (tenure track) or Associate Professor (probationary or tenured). The rank and tenure status will be commensurate with the successful applicant's qualifications and experience. The position starting date will be 01 July 2018, or as negotiated. The successful candidate will be expected to collaborate with members across the Faculty of Science, and other members of the University community in developing their nomination for the Canada Research Chair program, particularly the proposed program of research.

In accordance with the regulations set for Tier 2 Canada Research Chairs (www.chairs-chaire.gc.ca), Tier 2 chairs are intended for exceptional emerging scholars (i.e., candidates must have less than 10 years of experience as an active researcher in their field at the time of nomination). Applicants who are more than 10 years from having earned their highest degree (and where career breaks exist, such as maternity, parental or extended sick leave, clinical training, etc.) may have their eligibility for a Tier 2 Chair assessed through the program's Tier 2 justification process; please contact Research Development at Western at ResearchWesternCRC@uwo.ca for more information. Please consult the Canada Research Chair website for full information, including further details on eligibility criteria. http://www.chairs-chaire.gc.ca/programme/nomination-mise_en_candidature-eng.aspx

We seek an energetic, interdisciplinary, and visionary scholar committed to the study of quantitative business analytics for finance, banking, and insurance. Preferably, the candidate's research employs the interplay and synthesis of financial and insurance methodologies. Ideally, the successful candidate works in the research areas covering, but not limited to, the valuation and risk management of derivatives and insurance products with optionality-embedded features, development of new financial services innovations, asset allocation, trading strategies and investments, corporate finance, financial/actuarial risk modelling, energy markets, and environmental finance.

As well as holding a doctoral degree in a relevant discipline such as statistics, computer science, business, industrial engineering, or economics, the candidate must have the 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 invited presentations at prestigious international conferences. Demonstrated success in attracting research funding from a variety of sources and initiating and fostering industry-academic collaborations are also essential.

An excellent communicator, the successful candidate will provide leadership in our growing data analytics and quantitative finance research and training programs. Experience initiating and leading new academic programs or research centres is a particular asset, as is demonstrated ability to teach to a variety of student constituencies. The ideal candidate will also be experienced 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 will be able to collaborate effectively with academic colleagues across the university, in particular with our partners in Computer Science, Business, and Economics.

Western's Department of Statistical & Actuarial Sciences offers an exceptional environment for interdisciplinary research, teaching, and training in business and insurance analytics. Our 23-member department has signature strengths in actuarial science, risk management, and quantitative finance, backed by exceptional capabilities in data science and analytics, statistical computing, optimization, statistical theory, and probability. The Department is one of the three independent departments together with a research unit constituting the newly formed School of Mathematical and Statistical Sciences. The School's vision is to make

Western the place to be for study and research in Applied Mathematics, Mathematics, and the Statistical & Actuarial Sciences in the 21st century.

The Department is a Society of Actuaries (SOA) recognized Centre of Actuarial Excellence, an accredited university under the Canadian Institute of Actuaries (CIA) University Accreditation Program, and also offers a number of professional development programs for actuaries. The research programs of our actuarial faculty include topics related to catastrophe modelling, stochastic mortality, and insurance risk analysis. The Department has vibrant undergraduate and graduate programs in Financial Modelling and Actuarial Sciences as well as Statistics. Together with Computer Science, the Department offers the professionally oriented Masters in Data Analytics (<http://uwo.ca/mda/>) and an undergraduate program in Data Science. The Department is also an active participant in a collaborative professional Masters of Financial Economics program (<http://economics.uwo.ca/MFE/>), offered with colleagues in Economics, Law, and Business.

Data Analytics is an area of major focus for Western and for Western Science, receiving strong emphasis in the Strategic Research Plans of both the University and the Faculty of Science. Within Western Science, Data Analytics is a focus of efforts for both the Computer Science and Statistical & Actuarial Sciences departments, with a strong group in the emerging area of Astroinformatics present in the Physics & Astronomy department and strong Data Analytics focused colleagues associated with Western's Brain and Mind Institute. Western University is also the home of the SHARCNET high performance computing facility (www.sharcnet.ca).

Western recognizes the potential impact that legitimate career interruptions can have on a candidate's record of research achievement. Potential candidates are encouraged to explain within their application the impact that career interruptions have had on their record, and to submit a full career or extended CV to a chairholder position in cases where they have had career interruptions.

With a full-time enrolment of about 35,000 students, Western University is a large, research-intensive university with a full range of academic and professional programs. General information about the University can be found at <http://www.uwo.ca>. 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

The university campus is in London Ontario, a city of 410,000, located midway between Toronto and Detroit. With parks, river valleys, tree-lined streets, and bicycle paths, London is known as the "Forest City". London boasts an international airport, galleries, theatre, music and sporting events (see <http://www.goodmovelondon.com/>).

Western's Recruitment and Retention Office is available to assist in the transition of successful applicants and their families.

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 Jisuo Jin, Associate Dean (Graduate & Postdoctoral Studies)
Office of the Dean, Faculty of Science
The University of Western Ontario
London, Ontario N6A 5B7, Canada
Email: rgould4@uwo.ca

Please ensure that the [Application for Full-Time Faculty Position Form](http://www.uwo.ca/facultyrelations/faculty/Application-FullTime-Faculty-Position-Form.pdf) available at <http://www.uwo.ca/facultyrelations/faculty/Application-FullTime-Faculty-Position-Form.pdf> is completed and included in your application submission.

Consideration of applications will begin on November 30, 2017 and will continue until the position is filled.

This position is subject to budget approval. Applicants should have fluent written and oral communication skills in English. The University invites applications from all qualified individuals. Western is committed to employment equity and diversity in the workplace and welcomes applications from women, members of racialized groups/visible minorities, Aboriginal persons, persons with disabilities, persons of any sexual orientation, and persons of any gender identity or gender expression.

In accordance with Canadian Immigration requirements, priority will be given to Canadian citizens and permanent residents.

Accommodations are available for applicants with disabilities throughout the recruitment process. If you require accommodations for interviews or other meetings, please contact Rebecca Gould at rgould4@uwo.ca or phone 519-661-2111 ext. 86997.

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