Tier II CRC in Banking and Insurance Analytics

The Department of Statistical & Actuarial Sciences (www.stats.uwo.ca) is pleased to announce a search for a tenured or tenure track Tier II Canada Research Chair in Banking and Insurance Analytics at the rank of Assistant, Associate, or Full Professor. The rank and tenure status will be commensurate with the successful applicant's qualifications and experience. The position starting date will be on or around July 1, 2017.

In accordance with the regulations set for Tier II Canada Research Chairs (www.chairschaires.gc.ca), a successful candidate is an exceptional emerging researcher, acknowledged by their peers as having the potential to lead in their field. Normally, nominees for a Tier II CRC must be within 10 years of receiving their doctoral degree.

We seek an energetic, interdisciplinary, and visionary young scholar committed to the study of quantitative business analytics for finance, banking, and insurance.

As well as holding a doctoral degree in a relevant discipline such as statistics, computer science, business, industrial engineering, or economics, our candidate will 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 are both attributes of our desired candidate. 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 24 member department boasts signature strength in actuarial science, risk management, and quantitative finance, backed by exceptional capabilities in data analysis, statistical computing, optimization, and probability theory. We currently have a Tier II CRC in Financial Econometrics and a Tier II CRC in Quantitative Finance, and are recruiting Tier I CRCs in Data Analytics and in Complex Systems Modelling and Analysis. The Department will be dedicated to interdisciplinary work, with faculty on shared appointments with Applied Math, Biology, Business, Computer Science, Economics, History, Oncology, and Philosophy.

The Department is a Society of Actuaries (SOA) recognized Center 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 professionally oriented graduate training in Data Analytics. The Department is an active participant in a collaborative professional Masters of Financial Economics program, 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 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: adrsci@uwo.ca

Consideration of applications will begin on April 15, 2016 and will continue until the position is filled.

This position is subject to budgetary approval <u>and conditional upon a successful CRC</u> <u>application</u> - 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.