

**Tier II Canada Research Chair
in
Financial Econometrics
The University of Western Ontario**

The Departments of Economics, Applied Mathematics, and Statistical & Actuarial Sciences at The University of Western Ontario invite applications from both Canadian and international candidates for a Tier II Canada Research Chair in the area of ***Financial Econometrics***, at the rank of probationary (tenure-track) Assistant or tenured Associate Professor, as qualifications and experience warrant, with a starting date of January 1, 2013 or later. The successful candidate will be jointly appointed to the Department of Economics and to the Department of Applied Mathematics or the Department of Statistical & Actuarial Sciences. In accordance with the regulations set for Tier II Canada Research Chairs, the candidate will hold a PhD (normally obtained within the last ten years), and will be an outstanding emerging scholar who has demonstrated innovation with the potential to achieve international recognition within five to ten years. The candidate must propose an original research program that will attract external funding and excellent graduate students. The candidate will work with the Office of Research Services to develop a proposal to be submitted with the Chair nomination to the CRC Secretariat in 2012. Please refer to the CRC website for detailed information about the Program: <http://www.chairs-chaire.gc.ca/>

Western's Department of Economics (www.economics.uwo.ca) has a long standing reputation as a leading research department in Canada. Current research strengths are: Labour Economics, Macroeconomics, Micro Theory and Econometrics. Quantitative Finance is an area of research focus for the Departments of Applied Mathematics (www.apmaths.uwo.ca) and Statistical & Actuarial Sciences (www.stats.uwo.ca), which offer Financial Modeling programs at the undergraduate, master, and doctoral levels. The three Departments, together with the Faculty of Business and the Faculty of Law, share research and teaching links and are planning to offer a Masters in Financial Economics program starting in September 2012.

We seek a financial econometrics scholar whose areas of specialization might include: estimation and inferences of financial models, volatility estimation, term structure of interest rates, risk management, testing financial economic theory, capital asset pricing and arbitrage pricing, derivative pricing, portfolio allocation, risk-adjusted returns, simulating financial systems, and hedging strategies. The candidate will play an important role in the Masters of Financial Economics program and the Financial Modeling graduate programs including course development, research project supervision and/or administration. The ideal candidate will establish a competitive, internationally recognized, research program, and bring leadership qualities that will enhance established strengths in the departments and increase interdisciplinary links between them.

Review of applications will commence on October 1, 2011 and will continue until the position is filled. A complete application will include: a covering letter and curriculum vitae; a current working paper and up to three refereed publications; a teaching dossier; the names, addresses, email addresses, and phone numbers of three referees; and a description of a 5-7 year research program. The application should be sent to:

**Dr. Andrew Nelson, Associate Dean - Research
Office of the Dean, Faculty of Social Science
The University of Western Ontario
London, Ontario N6A 5C2 Canada
Email: anelson@uwo.ca**

Positions are subject to budget approval. Applicants should have fluent written and oral 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.