

**The UNIVERSITY of WESTERN ONTARIO
Department of Statistical & Actuarial Sciences**

**SENIOR FACULTY POSITION
IN
QUANTITATIVE FINANCE**

The Department of Statistical & Actuarial Sciences (www.stats.uwo.ca) is pleased to announce a search for a professor of quantitative finance at the associate or full professor rank (tenured). The position starting date will be July 1, 2014.

We seek candidates with a doctoral degree working in any area of quantitative finance or quantitative financial risk management. The successful candidate must provide evidence of top research and impact as evidenced by publications in top outlets across multiple areas of the discipline and by activities such as journal editorship, invited keynote talks, or membership on advisory boards. The successful candidate will have the ability to provide leadership in our growing quantitative finance research and training programs. Experience in initiating and leading new academic programs or research centers would be 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. The successful candidate will have attracted research funding from a variety of sources including, ideally, the leadership of large, multi-stakeholder grants, and have demonstrated the ability to initiate and foster industry-academic collaborations. We aim to attract a promoter and champion of interdisciplinary scholarship who 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 (CFRIM). Many of the 21 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 Science 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 and 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 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

APPLICATION PROCEDURE: A complete application will include: a covering letter and curriculum vitae; a teaching dossier; a research plan; three representative papers; and the names, addresses, email addresses, and phone numbers of three referees. The application should be sent (email preferred) 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 March 1, 2014 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.