

Probationary (Tenure-track) Position in Financial Analytics

Department of Statistical and Actuarial Sciences, School of Mathematical and Statistical Sciences, Faculty of Science, Western University

The Department of Statistical and Actuarial Sciences, in the School of Mathematical and Statistical Sciences, Faculty of Science at Western University is pleased to announce a search for a probationary (tenure-track) position in Financial Analytics at the rank of Assistant or Associate Professor. The rank and salary will be commensurate with the successful applicant's qualifications and experience. The starting date will be July 1, 2023.

This appointment is intended to bring new research both in the development of new methods and applications at the intersection of data science and financial modelling (broadly understood as Financial Analytics).

The successful candidate will be an innovative researcher with a demonstrated ability to both develop data-driven financial methodologies and to apply, in a meaningful way, data science to important problems in the financial field. They will have research accomplishments that are recognized for having made an impact as evidenced by publications in highly regarded journals, including research publications related to novel methodological developments in data science/analytics as well as impactful publications in financial modelling. As an emerging leader, they must have demonstrated success in obtaining external funding appropriate to their career stage, such as graduate-level scholarships or external research funding. The successful candidate will be expected to teach and supervise/train highly qualified personnel including graduate students in the Department's M.Sc. and Ph.D. programs. They will provide leadership for the undergraduate Financial Modelling/Data Science programs of the Department, be actively involved in the department's Financial Modelling graduate program, and contribute to the professional graduate program in Data Analytics. It is essential that the successful candidate has a record of developing and delivering timely, high-quality courses related to data science and/or financial analytics that is commensurate with their career stage. The successful candidate must have a Ph.D. in Financial Modelling/Mathematics, Quantitative Finance, Statistics, Actuarial Science, Analytics and Operational Research or a closely related area, with proven specialization in financial analytics as evidenced by past and current research publications and activities. They must also possess excellent communication skills. Distinct assets would include teaching experience in data science/financial analytics programs,

experience with professional graduate programs in financial analytics, post-doctoral experience, a record of graduate supervision and demonstrated successes as a team member on collaborative, multidisciplinary research projects. The required attributes will be evaluated based on the applicant's career stage.

The Department of Statistical and Actuarial Sciences (<https://www.uwo.ca/stats>) offers an exceptional environment for interdisciplinary research, teaching, and training supported by 25 faculty members. It hosts undergraduate programs in Actuarial Science, Data Science, Financial Modelling and Statistics, graduate programs with M.Sc. and Ph.D. specializations, a professional Master of Data Analytics (together with the Department of Computer Science) and is also a key contributor to the new initiative that will unify instruction in Data Science across the campus community. It is also involved in a collaborative professional Master's in Financial Economics program jointly offered with Economics, Law, and Business. Faculty within the department study a diverse range of both theoretical and applied problems and include members with joint appointments in Computer Science, Economics, Earth Sciences, and the Brain and Mind Institute.

With annual research funding exceeding \$220 million, and an international reputation for success, Western ranks as one of Canada's top research-intensive universities. Our research excellence expands knowledge and drives discovery with real-world application. Western also provides an exceptional employment experience, offering competitive salaries, a wide range of employment opportunities and one of Canada's most beautiful campuses. 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

By December 15, 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 up to three of their most representative publications. Three letters of reference, at least one of which includes detailed comments on the candidate's teaching abilities, will be required for shortlisted applicants. Thus, contact details of at least three referees should be provided along with the rest of the application package to the address below:

Professor Kristina Sendova, Chair

Department of Statistical and Actuarial Sciences
The University of Western Ontario London, Ontario N6A 5B7, Canada
Email: ksendova@stats.uwo.ca

Note that application packages that are longer than the requested page length specifications will have any additional pages removed.

Please ensure that the form available at:

<http://www.uwo.ca/facultyrelations/faculty/Application-FullTime-Faculty-Position-Form.pdf>
is completed and included in your application submission.

Please note effective September 7, 2021, all employees and visitors to campus are required to comply with Western's COVID-19 Vaccination Policy.

Consideration of applications will begin on December 15, 2022 and will continue until the position is filled. We thank all applicants for their interest, but only those selected for an interview will be contacted.

Positions are 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, Indigenous peoples, 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 Mira Grkavac at mgrkava@uwo.ca.

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