

## **Postdoctoral Associate in Banking Analytics**

### **About the Role**

The Banking Analytics Lab, led by Prof. Cristián Bravo, part of the Department of Statistical and Actuarial Sciences, Faculty of Science at Western University is pleased to announce a search for a two-year Postdoctoral Associate position in Banking Analytics, renewable for one more year depending on fund availability. The salary will be commensurate with the successful applicant's qualifications and experience, with a minimum of \$45,000 plus benefits. The starting date can be agreed upon with the successful candidate, no earlier than September 1, 2022.

The postdoctoral researcher is expected to conduct research within the remit of the Lab, particularly in alternative data for retail credit risk models using deep learning, using multimodal data such as time series, text, images, and networks/linked data. The lab has extensive collaborations with major financial companies worldwide, and the successful candidate will be expected to liaise with them, work with the team of Ph. D. researchers and with Dr. Bravo on developing an independent research agenda, and furthering mission of the Banking Analytics Lab. The specific duties include:

- Conduct top-level research in Banking Analytics together with the members of the Lab.
- Support the research of Ph. D. students.
- Support the writing of grants, public opinion pieces, and reports related to the research.
- Design an independent research agenda that leverages the lab's resources.

We offer a dynamic work environment, a generous research allowance, relocation funds, benefits ([https://www.uwo.ca/hr/benefits/your\\_benefits/pda/index.html](https://www.uwo.ca/hr/benefits/your_benefits/pda/index.html)) and mentorship leveraging the vast network of the Lab across the Americas and Europe.

The successful candidate will have a Ph. D. in OR/Analytics, Statistics, Computer Science, Finance, or a related field obtained within the last three years, with proven experience in deep learning and applications of these techniques to real-world problems. Knowledge of Banking Analytics, Network Science, Marketing Analytics and/or Causal Modelling is a plus.

To apply, submit an academic CV, a research statement, the contact information of two references, and a research paper output showing the candidate's research to [cbravoro@uwo.ca](mailto:cbravoro@uwo.ca) before August 1<sup>st</sup>, 2022. References will be contacted for shortlisted candidates only. Any informal questions about the position can be addressed to the same email address.

### **About the Department**

The Department of Statistical and Actuarial Sciences ([www.uwo.ca/stats](http://www.uwo.ca/stats)) offers an exceptional environment for interdisciplinary research, teaching, and training in statistics and its applications. It has undergraduate and graduate programs in financial modelling, actuarial science and statistics supported by 24 faculty members. The Department is actively involved in a professional Master of Data Analytics program hosted by the Faculty of Science and is a leading department in the university-wide Data Science offering of courses and an undergraduate program in Data Science. It is also involved in a collaborative professional Master in Financial Economics program jointly offered with Economics, Law, and Business.

### **About Western**

Western ranks as one of Canada's top research-intensive universities. From fundamental to applied discovery and other scholarly activities, its scholars advance knowledge that provides tangible benefits for the economic, social, health and cultural development of citizens in London, in Canada and around the world. Western Research supports scholars through collaboration, communication, and service. Western University and its affiliate colleges received more than \$267 million in research funding over the past year.

#### *Western Values Diversity*

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, Indigenous persons, persons with disabilities, persons of any sexual orientation, and persons of any gender identity or gender expression. Accommodations are available for applicants with disabilities throughout the recruitment process.

#### *Important Note*

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

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