

Postdoctoral Fellowships in Reinsurance Risk Analytics and High Performance Computing (HPC)

Applications are invited for Postdoctoral Fellowships (renewable) in Reinsurance Risk Analytics and High Performance Computing (HPC) under the supervision of Dr. Andrew Rau-Chaplin from Faculty of Computer Science at Dalhousie University. The research focuses on two intertwined research themes, namely, the design of 1) scenario-based catastrophic risk models and 2) analytical systems for the management and analysis of portfolios of catastrophic risk.

Candidates with one or more of the following research interests are encouraged to apply:

- Catastrophe Modeling for Wind, Earthquake or Flood Risk, or
- Mathematical Modeling, Simulation, and Optimization, or
- High Performance Computing – Applications for Clusters and Clouds

Successful candidates will hold a recent Ph.D. in Computer Science, Mathematics, Statistics, Engineering, or a related science. They will have experience working on modeling, stochastic simulation, optimization, or HPC oriented projects, and strong algorithm design, implementation, and evaluation skills. We are seeking individuals who can bring strong technical skills and enthusiasm to an area of research ripe for innovation and who will be able to integrate well into a larger team. Knowledge of reinsurance is not required. Of key importance is a candidate's willingness and ability to come up the learning curve quickly in areas she or he has not been previously exposed to.

These positions are made possible in large part by FlagstoneRe, a global reinsurance company that focuses on specialty and property catastrophe reinsurance. The postdoctoral fellows will work closely with the supervisor (Dr. Rau-Chaplin), and members of FlagstoneRe's research, analytics, and HPC teams. Flagstone Re values highly motivated individuals with strong team spirit and high research standards who can balance theoretical concerns and practical issues.

Applicants should send a full Curriculum Vitae, letters from two referees and a cover letter highlighting their prior achievements and a brief summary of their statement of their interest and experience in this area. Electronic submissions are encouraged. Applicants are strongly encouraged to contact Dr. Rau-Chaplin as early as possible to express interest and to ask any questions. Applications will be considered until the positions are filled.

All qualified candidates are encouraged to apply; however, Canadians and permanent residents will be given priority. Dalhousie University is an Employment Equity/Affirmative Action employer. The University encourages applications from qualified Aboriginal people, persons with a disability, racially visible persons and women. Applications for postdoctoral positions are accepted subject to funding.

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