

THE UNIVERSITY OF NEW SOUTH WALES • SYDNEY • AUSTRALIA



## HUMAN RESOURCES

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Australian School of Business at UNSW

Actuarial Studies

**REF. 6727NET**

The salary range for Senior Research Associate is A\$76K - A\$90K per year plus up to 17% superannuation plus leave loading depending on qualifications and experience.

Applicants are invited to apply for the positions of Senior Research Associate in Actuarial Studies in the Australian School of Business, UNSW. Two positions are available with the level of appointment determined on the basis of qualifications and experience.

These positions will perform research for a project funded by an ARC Linkage Grant LP0883398 - Managing Risk with Insurance and Superannuation as Individuals Age with industry partners APRA, PwC and World Bank. The project will involve actuaries and economists in Australia, US and Europe along with 2 full time Senior Research Associates, up to 4 PhD students as well honours students. The project leader is Professor Michael Sherris (UNSW) and investigators include Professor John Piggott (UNSW), Associate Professor John Evans (UNSW), Dr Changki Kim (UNSW), Professor Emil Valdez (University of Connecticut), Professor Olivia Mitchell (Wharton School) and Dr Erik Hernaes (Frisch Centre, Norway). The main areas of research cover modelling and estimating longevity and morbidity trends and risks in a stochastic framework, quantifying financial risks surrounding longevity and morbidity risk, assessments of new products, including reverse mortgages and variable annuities, along with assessing appropriate solvency and risk management requirements including Basel II and Solvency II. The project takes on additional significance with the Henry Taxation review addressing Retirement Income and Longevity issues.

These are full time, fixed term appointments for up to four years.

Applicants for the positions should hold a PhD in actuarial studies, or a relevant discipline such as mathematical statistics, economics, or quantitative finance, or an equivalent qualification. Successful candidates will have an outstanding performance in research in a field relevant to the project. Applicants should have excellent communication skills.

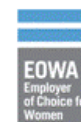
Applicants should systematically address the selection criteria in their application.

Having read all the documentation applicants may direct any enquiries to Professor Michael Sherris at [m.sherris@unsw.edu.au](mailto:m.sherris@unsw.edu.au).

Applicants from EEO groups are encouraged to apply.

**Applications close : 16 October 2009**[Information pack](#)[Apply online](#)[Apply via email, fax or post](#) [Printer friendly page](#)

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