

March 2016



NEW DOCTORAL POSITION IN BELGIUM - UCL

DOCTORAL CONTRACT

LIFE INSURANCE and FINANCIAL ENGINEERING

The Institute of Statistics, Biostatistics and Actuarial Sciences (ISBA) of Louvain-la-Neuve (UCL-Université Catholique de Louvain) will open a new position for a doctoral researcher under the supervision of Professor Pierre Devolder (starting date: September 1, 2016 - duration: 3 years).

The candidate is expected to develop research in actuarial science and quantitative finance. The main purpose of the thesis is to propose theoretical and practical tools in order to develop and manage new forms of life insurance products in a context of low interest rates and volatile markets.

Key aspects in this field are: variable annuities, embedded options, risk neutral pricing, dynamic hedging, longevity risk

Applicants should send before June 1, 2016 a short summary of their research experience, a letter of motivation, a detailed CV and the names of at least two referees to:

Professor Pierre Devolder
UCL
ISBA
20 Voie du roman pays
1348 Louvain-la-Neuve
Belgium