

JOINT DOCTORAL POSITION at
KU Leuven (Leuven, Belgium)
and
ISFA, University of Lyon (France)



**Digital insurance
and long term risk**
Chaire d'Excellence

INSTITUT
Louis Bachelier



Research Environment: The Faculty of Economics and Business (FEB) at KU Leuven and the LSAF laboratory hosted at ISFA, University of Lyon invite applications for a Ph.D. position in the area of Statistics and Data Science applied to Finance and Actuarial Sciences, to begin in October 2020. The term of appointment is three years. Applicants should have completed (at least) their Master Degree in Mathematics, Actuarial Sciences or Statistics (or in a closely related area) before applying. We are seeking applicants with a strong background in Statistical Learning, Data Science, and Artificial Intelligence.

Topic Description: Main topics related to the research project concern applications of Machine Learning to reserving and pricing in actuarial sciences, as well as new developments for emerging risks (climate change, pollution). Statistically speaking, the candidate will develop extensions of existing Machine Learning algorithms to specific tasks and data. The candidate will be mainly collaborating with Dr. Katrien Antonio (FEB, KU Leuven) and Dr. Xavier Milhaud (ISFA, Univ. of Lyon) on a common project funded by the CNP Research Chair DIALOG (Digital Insurance and Long term risks).

Additional Information: The candidate will prepare a joint or double doctoral degree with ISFA Lyon as the main and KU Leuven as the partner institution. The candidate will also regularly interact with and visit CNP DataLab teams. CNP Assurances is the biggest French life insurer, for further information see <https://www.cnp.fr/en/>

The salary will be at a competitive level, with additional funding for travels.

Applications must be submitted electronically through email before 15th of July, 2020 to contact@chaire-dialog.fr and consist of the following:

- A cover letter ;
- A curriculum vitae ; A publication list if available ;
- Two contacts for recommendations.

Contacts :

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