

PhD Scholarship Available: Quantitative Analysis of Systemic Risk in Insurance

This project is funded by the Australian Research Council Discovery Grant “Quantitative Analysis of Systemic Risk in Insurance”. We are offering a good scholarship and excellent team of supervisors to work with. The candidate will be based in the School of Risk and Actuarial Studies at UNSW Business School.

Topic Area: This project aims to achieve a contemporary and comprehensive quantitative analysis of systemic risk in insurance. The significance lies in narrowing the gap between the studies of systemic risk in banking and insurance. Expected outcomes include the construction of insurance/reinsurance networks to formalise systemic risk, the analysis of the role of network integration, and the development of pricing frameworks to entail a systemic risk premium. The project will benefit insurers and regulators by providing a forward-looking approach to monitoring and assessing insurance risk during a systemic crisis. These important original contributions to insurance risk management will help establish Australia’s global leadership in systemic risk.

Eligibility: The main requirements on the candidate are a decent maths background and strong computational skills, as the project is quite technical and will involve substantial amount of programming. Applications are invited from domestic and international PhD candidates who are enrolling on a full-time basis. Applicants must have a Bachelor degree with first class honours, Master of Philosophy or Master of Research, or equivalent in maths or one of the related disciplines. The candidate must be eligible to enrol in an accredited Research Doctorate at UNSW. Applicants for this scholarship will not be considered if they do not meet the minimum UNSW requirements for doctoral candidature. Please first check the requirements for admission <https://research.unsw.edu.au/higher-degree-research-programs>.

How to apply: Eligible candidates should first contact Katja Ignatieva to discuss their interest and suitability for this project by sending an email to k.ignatieva@unsw.edu.au

Closing Date: 8th April 2022