



A commercial property and casualty insurance, reinsurance and specialty lines underwriter.

www.awac.com

Written applications with a detailed resumé should be sent in confidence to:

Human Resources
P.O. Box HM 3010
Hamilton HM MX

Or email:
hrbermuda@awac.com

Applications should be received by:
Thursday, May 17, 2012

First preference will be given to Bermudians and spouses of Bermudians. No agencies please.

*Allied World Assurance Company, Ltd
is an Equal Opportunity Employer*

SENIOR CATASTROPHE RISK MODEL DEVELOPER

The purpose of this role is to work as part of a team developing tools and models for measuring, pricing, monitoring and managing catastrophic risk underwritten by Allied World globally. This position will report directly to the Vice President, Head of Catastrophe Risk Analytics.

Responsibilities Include:

- Perform research and analysis of underlying assumptions within third-party catastrophe models
- Develop a fully integrated pricing and catastrophe risk management system
- Create independent view of catastrophe risk by blending existing third-party models with proprietary internal developed assumptions and views of cat risk
- Develop cat models for non-modeled perils or lines of business
- Develop approaches for portfolio optimization

Education, Skills and Experience:

The successful applicant will preferably have the following:

- Minimum of 3 years' experience in model development use
- In depth and advanced understanding of the major vendor models and the underlying science and mathematics
- Programming skill, especially C/C++/C#, SQL, VBA
- Strong mathematics and statistics knowledge
- Strong analytical and communication skills
- Ability to work well in a team environment
- Ability to problem solve with incomplete information
- Ability to learn quickly and make sound decisions in a timely manner
- Strong ethics and integrity
- Highly skilled at dealing with concepts and complexities comfortably