Advance your career as Credit risk model developer

If you want to understand:

- How a bank differentiates a good client from a bad one
- What models are used in the approval process and how those are made
- How a bank calculates the right amount of reserves
- How current economic circumstances affect bank's appetite through macro modelling
- How logistic regression and other statistics are used in the banking world

What you will be doing:

- Responsible for the development, documentation and implementation of Credit Risk models (Scorecards, PD, LGD, CCF, Stress test, Macro models)
- Data preparation, data analysis, coding related activity thought model development process
- Working closely with IT colleagues and colleagues from Portfolio management department
- Working with internal or external audit and regulatory bodies
- Development of models for provisioning calculation and maintaining of environment for calculation
- Regular monthly tasks to improve or change the models, implementation or data preparation for models

What you bring to the table:

- Formal education in Mathematics/Statistics or similar field
- Active knowledge of English, spoken and written
- Good knowledge of databases
- Programming experience, particularly in statistical language such as: SAS, Python, R, etc.

What we offer:

- Work in an international company that sets banking trends
- Teamwork in a positive and supportive work environment
- Modern and digitalized processes
- Professional and personal development and continuos learning opportunities
- Work-life balance with flexible working hours and hybrid working model
- Private healthcare and retirement insurance
- Company restaurant with reduced prices for employees
- Sports and team building activities

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