STATE STREET BANK POLAND IS HIRING A JUNIOR MODEL VALIDATOR,A1 FOR PERMANENT UNDEFINED.

Date : 15/03/2016

Job reference : 130352-12900434

Type of contract : Permanent
Localisation : Krakow 30-001, PL
Contract duration : Undefined
Level of studies : Bachelor's Degree
Years of experience : 6 months - 1 year

Company description :
Across the globe, institutional investors rely on us to help them manage risk, respond to challenges, and drive performance and profitability. We keep our clients at the heart of everything we do, and smart, engaged employees are essential to our continued success.
Our promise to maintain an environment where every employee feels valued and able to meet their full potential infuses our company values. It's also part of our commitment to inclusion, development and engagement, and corporate social responsibility. You'll have tools to help balance your professional and personal life, paid volunteer days, and access to employee networks that help you stay connected to what matters to you. Join us.

Job description :
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The validator will report to the Poland lead of model validation, and will be responsible of supporting the US team to conduct model validation activities. The Poland team will cover the models used at State Street to make business and operating decisions—most notably regulatory and economic capital models, as well as insuring the implementation of Model Risk Governance Program guidelines and requirements. These models are in areas including wholesale credit risk (e.g., probability of default, loss given default, exposure measurement, and loan loss reserving); market risk (e.g., daily value at risk pricing models, counterparty credit risk, Asset Liability Management risk, and terms structure models); and operational risk.

Required profile :
JOB REQUIREMENTS:
Qualifications:

* Bachelor/Master in related disciplines business knowledgeand strong technical skills (e.g. Statistics, Econometrics, Mathematics, Computer Science or Engineering).
* Good communication skills (verbal and written in English).
* Ability to execute on competing priorities in a timely manner.
* Quick learner
* Desired: some experiences in model risk management in banking industry.
* 1+ years of programming experience with SAS, R, Matlab, C++

To apply : http://apply.multiposting.fr/jobs/6310/12900434