Internship position in Credit Risk Modelling
(6 months)

The proposed position offers the opportunity to join a leading European commercial banking institution, within the credit risk management and banking regulation area.
The ideal candidate will be part of the Credit Risk Model Development team, contributing to the design and implementation of analytical solutions across multiple highly complex and challenging projects.

Job Description

- Maintain and enhance quantitative models for measuring, managing and optimizing Credit Risk, exploring potential alternatives to improve existing models fulfilling all the regulatory updates and developing new solutions aimed at managing the extensions required by new business opportunities.

- Work on the development of a broad set of regulatory models covering Private Individuals, SMEs, Large Corporates and specialized lending transactions.

- Explore Artificial Intelligence methodologies for classification of client behaviors to anticipate credit deterioration.

- Develop in-house software for research and data analysis.

- Interact with other Risk Management, Business, IT and Control functions providing quantitative support at various levels of the business processes.

Qualifications

- Academic background in a quantitative field (e.g. economics, finance, statistics, mathematics, engineering, physics).

- Good IT skills and some experience in programming and scripting languages.

- Ability to operate with mild supervision in a complex environment assuming responsibility for the delivery of quantitative analyses.

- Previous experience in one or more of the following fields is considered a plus: risk management practices, banking regulation, commercial banking.