Data Modeller to Group Credit Risk Validation

We are looking for an analytical and self-driven team member who has good background in quantitative field and interest in working with different risk models. Sounds interesting?

Our Group Credit Risk Validation team is responsible for assessing the adequacy and performance of different risk assessment models (IRB, IFRS9 etc.) used in Scandinavia and Baltics.

What are the main job responsibilities?
- **Validation** of lending, capital calculation and provisioning models and **documentation** of respective conclusions;
- **Test** alternative methods and construct challenger models;
- Close **collaboration** with end users to collect additional ideas for models improvement and secure qualified model implementation;
- Participation in **construction of new credit risk models** while assessing their performance and giving second opinion;
- **Enhance used principles and methods** (prediction models, time-series analyse, survival models; follow-up and validation tests);
- **Sharing knowledge** with different stakeholders from inside and outside the bank.

Who are we looking for?
- University degree in a Quantitative field such as **Statistics or Mathematics**;
- Knowledge of **statistical tools** like SAS, SPSS or R programming;
- Ability to **communicate ideas and analyze** results effectively both verbally and in writing to a non-technical audience;

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**Department:** Group Risk

**Application deadline:** 10/12/2017

**Location:** Tallinn

**Contacts:**
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Fluency in English, in speech as well as writing.

As a person you should be results-oriented and confident in defending your critical thinking abilities. You should be perfect in finding patterns in big data sets and at the same time have strong attention to detail.

**Why work with us?**
Credit Risk Validation area offers a challenging work environment where you as an individual will be given a lot of freedom and responsibility. It enables you to prove which methods are the best for different modelling tasks and grow your competences in wide modelling area. The outcome of your work will play a very important role high up in the organization. So if you like to be challenged and you enjoy working in international team come and join us.

Swedbank is the bank for the many. As an employer we favour inclusion, support workforce diversity and are leading in gender equality. We welcome all applicants regardless of gender, religion, or other conviction, age, sexual preference, nationality, origin or disability.

Group Risk ensures that risk management is conducted efficiently and in accordance with corporate procedures. The risk organization is today comprised of approximately 300 employees. We have a strong common risk culture within the Bank and it is the basis for effective risk management, which provides protection against unwanted risk-taking, while contributing to strong risk-adjusted returns. To find out more about Swedbank as an employer, visit https://www.swedbank.com/work-with-us/