Data Modeller

Are you interested in **predictive analytics, time series analysis, survival analysis** and have just waited the perfect opportunity to apply these methods and other **modern modelling techniques** in real life? You are both fond of working with big data sets and the same time have a great intuition about data? Have some experience in using **SAS software/programming or R programming**?

If yes, then you are the **DATA MODELLER** we are looking for working in **Group Credit Risk Modelling Baltics**!

Credit Risk Modelling Baltics is a unit within Group Risk responsible for the development and maintenance of the different regulatory models used in the area of credit risk. The unit is responsible for IRB models, IFRS 9 models and economic capital models within the area of credit risk. We are currently some 25 people working in teams both in Sweden and Estonia.

**As a Data Modeller your main responsibilities are:**

- Build statistically valid and effective models for predicting various loan performance metrics, mainly credit risk models
- Prepare & present documentation explaining statistical models/techniques to non-statistical audiences
- Research modeling techniques/make recommendations for those best suited for use
- Coordinate with internal/external groups to ensure analytic tools/strategies are efficiently executed
- Development of credit risk models and techniques, introducing and explaining them to all interested parties
- Building default risk and loss models
- Documenting the developed methods and practices

**You will most certainly succeed having:**

- Master’s degree (or obtaining one) in a Quantitative field such as Statistics or Mathematics
- Knowledge of complex technical tools like SAS, SPSS or R programming, SQL programming is a plus
- Ability to communicate ideas and analysis results effectively both verbally and in writing to a non-technical audience
- Fluency in English, in speech as well as writing

**As a person you should:**

- Be results-oriented self-starter who is confident in defending his/her critical thinking abilities
- Always have problem-solving orientation
- Be perfect in finding patterns in big data sets, but at the same time have strong attention to detail
- Have an ability to produce high quality results under pressure

**Application date:**

10/02/2017

**City:**

Tallinn, Tartu

Swedbank is the bank for many people, households and businesses. As a leading bank in its home markets of Sweden, Estonia, Latvia and Lithuania, Swedbank offers a wide selection of financial services and products. We are looking for more employees who shares our values - open, simple and caring - and want to contribute to enabling people, businesses and society to grow. If you have ambition and share our attitude, you will find many challenges here. At Swedbank you have possibilities to grow. It is your drive and commitment that determines how you develop.

**About Group Risk**

Group Risk ensures that risk management is conducted efficiently and in accordance with necessary Group-wide procedures.

A strong common risk culture within the bank serves as the foundation for efficient risk management, thereby providing protection against unwanted risk-taking whilst contributing to a strong risk-adjusted return.
Why do you want to work with us? – Merike Vilberg, recruiting manager

Credit Risk Modelling offers a challenging work environment where you as an individual will be given a lot of freedom and responsibility. The outcome of your work will play a very important role high up in the organization. If you feel like taking the challenge and would want to work in a team with dedicated colleagues, who have the best industry practice both here in Baltics and in Sweden, please send us your CV.

Want to know more?

If you have questions related to the position, please contact with Head of Group Credit Risk Modelling Baltics Merike Vilberg (merike.vilberg@swedbank.ee) or HR Specialist Piret Ploom, (piret.ploom@swedbank.ee or phone +372 888 8371).