Risk Models Methodology & IRB, Student in Nordea

Description

Job ID: 24311

The position is for the candidate who is interested in the development and maintenance of Nordea's IRB models.

Are you that candidate and do you possess great analytical skills, energy and a positive mindset? If yes, then keep on reading.

We are looking for a student to join the framework team in Risk Models Methodology & IRB Models and to work with all teams in Risk Models Methodology & IRB Models. Risk Models Methodology & IRB Models are responsible for developing and maintaining Nordea's Internal Rating-Based models, including rating models, scoring models and LGD models. We are currently in a busy, challenging and interesting period of redeveloping and implementing several new models. The models are used for among other things credit risk management and regulatory own funds requirement calculations.

About this opportunity

In this role you will support your colleagues in all teams in Risk Models Methodology & IRB Models with:

- Coding
- Modelling
- Data extraction
- Ad hoc analysis
- Preparing documentation
- Administrative tasks

You will be working in an international environment with highly dedicated and well-educated colleagues. The role is based in Stockholm and we expect you to work 20-25 hours per week. You will have flexibility in your working hours.

Who you are

Collaboration. Ownership. Passion. Courage. These are the values that guide us in being at our best – and that we imagine you share with us.

To succeed in this role, we believe that you:

- Are interested in data, modelling, credit risk models and credit risk management
- Have great analytical skills

Hiring organization
Candidate-1st

Employment Type
Full-time

Beginning of employment
asap

Job Location
Stockholm, SE, 111 46

Working Hours
40

Base Salary
euro EUR 28K - 53K *

Date posted
May 22, 2024

- Are service-minded and curious
- Contribute to the team with a positive and energetic mindset
- Are able to work structured and result-oriented in teams and on your own

Your experience and background includes that:

- You are enrolled in a higher education, perhaps with focus on finance, economics, statistics or data science (University, Business School etc.)
- Have experience in coding (preferably Python or SAS) and data analysis
- Knowledge of statistics
- Fluent in written and spoken English
- Previous experience with the IRB approach is an absolute plus

If it sounds like you, get in touch!

Next steps

Submit your application no later than 15/06/2024. For more information, you're welcome to contact Clara Dyhrberg.

For union information, please contact finansforbundet@nordea.se or SACONordea@nordea.com.

At Nordea, we know that an inclusive workplace is a sustainable workplace. We deeply believe that our diverse backgrounds, experiences, characteristics and traits make us better at serving customers and communities. So please come as you are.

Please be aware that any applications or CVs coming through email or direct messages will not be accepted or considered.

How the process will look like

Your teammates will gather all requirements within our organization. Then, once priority has been discussed, you will decide as a team on the best solutions and architecture to meet these needs. In continuous increments and continuous communication between the team and stakeholders, you're part of making data play an even more important (and understood) part withing Brand New Day.

Job Benefits

EUR 28K – 53K *