Job Role: IRB Model Development/Validation

Availability: Immediate is preferred

Job Location: Pan India

Role and Responsibilities will include most of the following:

* The candidate needs to have a good knowledge of statistical methods and tools including logistic regression, Bayesian statistics, Markov chain process, time series analysis etc.
* Understanding of credit risk model constructs and different credit risk modeling frameworks
* Understanding of the consumption layer of the curated data, ie. Model development for credit risk models, especially AIRB (PD, LGD and EAD models).
* Understanding of variables treatments, exclusions, transformations and data sources
* Ability to work directly with client with no handholding
* Model development experience using Python and SAS
* Ad-hoc data analysis and queries to support questions and process migration
* Help build competencies and develop training programs in credit risk
* Excellent communication skills and team player

Skill Set Required:

* Knowledge of Credit Risk Models – PD, EAD, and LGD, scorecards, Basel II IRB approach for Credit Risk, Logistic and Linear Regression Models
* Strong experience in the credit risk model development/validation/monitoring/documentation from the scratch
* Good knowledge of SAS, Python and Statistical procedures. Knowledge of automation
* capabilities in SAS and Python
* Experience working with multiple datasets, cleaning of data and performing data analysis.
* Excellent verbal and written communication abilities
* Ability to articulate ideas and develop recommendations
* Experience in working as a part of bigger teams working towards a common goal
* Proficiency in developing and giving presentations
* Strong client presentation skills
* Strong oral and written communication skills, including the ability to document analytical results suitable for audiences of all technical levels
* Strong analytical and interpersonal skills

Qualification Required:

* A degree in engineering, Statistics or Econometrics or a related discipline; M. Stat. preferred

Location: PAN India, hybrid setup

Preference will be given to candidates with notice period <60 days