|  |
| --- |
| **Must have’ knowledge, skills and experiences**  *List key ‘must have’ knowledge, skills, experiences (KSE) that are relevant to this role. ‘Must haves’ are critical and fundamental KSEs to perform the role.*  The ‘must have’ knowledge, skill and experience (KSE) the role requires are:   * 1. - At least three years’ experience in risk management in at least 1-2 product areas and in at least two of the following modelling methodology areas:   2. o Decisioning models   3. o Capital models   4. o Business process improvement models   5. o Advanced machine learning techniques   6. - Experienced in the build of at least one of the following: application, behaviour, collections and ratings models.   7. - Sound understanding of data science and modelling principles used in development of decisioning models, capital models and/or business process improvement models, including experience in several components of the credit life cycle.   8. - Demonstrated ability to develop, review and validate model monitoring reports and explain model monitoring metrics. Sound understanding of risk management principles and risk return concepts.   -Proven technical capabilities and experience with data analytics/science and/or decision systems techniques and tools (e.g., SAS, SQL, R, Python, PowerCurve, AbInitio, etc.).   * 1. - Proven ability to build strong working relationships with colleagues across the broader Risk Community and to foster collaboration within the team through the sharing of domain knowledge and best practices.   2. - Excellent communication skills, both written and verbal, with strong capabilities to articulate complex analytical information.   3. - ~20% of role behavioural, ~80% of the role technical; Evidence of proven technical ability, with positively trending behavioural abilities also developing   4. - Ability to maintain high standards of accuracy and work under pressure to achieve deadlines |
| **‘Good to have’ knowledge, skills and experiences**  *List key ‘good to have’ knowledge, skills, experiences (KSE) that are relevant to this role. ‘Good to haves’ are considered advantageous KSEs to perform the role.*  The ‘good to have’ knowledge, skill and experience (KSE) the role requires are:  - Good understanding of global best practice in modelling techniques and solutions  - Experienced in model implementations, having implemented or been involved in the implementation of a scorecard or capital model. |
| **Qualifications**  *List key qualifications that are relevant to this role.*   * Relevant tertiary qualifications (e.g. science, technology, mathematics/statistics, economics and/or finance). |