
JOE WILLIAMSON

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EXPERIENCE

MODEL OWNER/CREDIT RISK ANALYST, BARCLAYS OCT 21 TO PRESENT
Model owner of the Capital models (PD, EAD and LGD) and analogue Economic Capital (EC) models. Role involves working on the development of the IRB Repair Models to be compliant with the latest regulatory frameworks, conducting large scale analysis on the portfolio book to analyse model performance/customer behaviour and trends, building dashboards (using Python/Dash) to automate workflows which highlight month on month changes in the portfolio book, and building emulator models for our PD models for streamlining purposes.

RISK GRADUATE PROGRAMME, BARCLAYS AUG 19 TO OCT 21
ROTATION 1 - BARCLAYS BUSINESS SUPPORT AUG 19 TO JUN 20
Role involved assisting customers who were experiencing financial distress and mitigating the risk held by the bank. Covered a portfolio of 20 cases with a value in excess of £3 million.

ROTATION 2 - FINANCE IVU (MODEL VALIDATION) JUN 20 TO JAN 21
Was given sizeable responsibility around model validations - involved conducting periodic validations of financial models (i.e. P&L forecasting) which entailed making adjustments to reflect changes in the given model, and in other cases starting the process from scratch which involved ensuring the model was fit for purpose, statistically sound and in some cases building challenger models.

ROTATION 3 - CREDIT RISK MEASUREMENT JAN 21 TO OCT 21
Third and final rotation spent working on the UK Cards portfolio for the Unsecured Credit Risk Measurement team. Role primarily involves working on BAU processes and developing methods to help streamline/automate them, utilising my analytical skills to decipher month-on-month movements and presenting our findings to senior stakeholders.

STAFF AUDITOR, PRGX JULY 17 TO AUG 18
My placement year was spent at PRGX where I worked as a staff auditor for the Sainsbury's account. My role entailed conducting a full-scope supplier audit to ensure all financial commitments had been executed accordingly, and then assisting in the monthly reports highlighting potential areas of improvement.

EDUCATION

BSc(HONS) IN MATHEMATICS, UNIVERSITY OF BATH SEP 15 TO JUN 19
With year long work placement. Awarded first-class honours.

A-LEVELS, SEEVIC COLLEGE SEP 13 TO JUN 15
Grades A*/A*/A in Maths, Further Maths and Physics.

GCSES, WOODLANDS SECONDARY SCHOOL SEP 08 TO JUN 13
8 A*-A with A* in Maths and the Sciences.

SKILLS & INTERESTS

Python - Used in several of my roles, mainly for data analysis using the Data Science libraries, building dashboards and models. Have also engaged in several personal projects which are uploaded onto the Github attached, involving football analytics/visualisations, automation scripts and the AOC yearly challenges.

R - Experience from university coursework and further online courses (*Advanced R Programming*).

SAS - Used intermittently at Barclays given I could access SAS servers via Python, but for large enough datasets it was more efficient to use SAS.

CFA - Passed Level 1.

REFERENCES

Available upon request.