

Job Notification Form, IIT Delhi

Company Overview

Name:	J P Morgan Chase
Website:	https://www.jpmorganchase.com
Company Type:	Finance
Description:	JPMorgan Chase & Co. is an American multinational investment bank and financial services holding company headquartered in New York City. JPMorgan Chase is incorporated in Delaware.[4] As of June 30, 2021, JPMorgan Chase is the largest bank in the United States and the fifth-largest bank in the world in terms of total assets

Job Details

Designation:	MRGR Analyst - OPM
Type:	Core (Technical)
Place of Posting:	Mumbai
Job Details:	Global Risk & Compliance Program – Model Governance Group - Analyst

Global Risk & Compliance

The Global Risk & Compliance Group is an integrated specialist team that helps facilitate risk management and compliance across the firm. The firm's global risk management framework is designed to identify, assess and manage strategic, credit and investment, market, and operational risks. Be part of the Global Risk and Compliance Group and develop expertise in specific risk management or compliance capabilities across the lines of businesses or corporate functions within the firm. Work directly with our experienced risk professionals across the globe and gain valuable insights and industry relevant expertise.

What to Expect

Model Governance Group

Financial Institutions routinely use models for a broad range of activities including analyzing business strategies, informing business decisions, identifying and measuring risk, valuing exposures or instruments, hedging derivative positions, etc. Model Risk arises from the potential adverse consequences of making decisions based on incorrect or misused model outputs and reports, leading to financial loss, poor business decision making, or reputational damage.

As part of the firm's model risk management function, J.P. Morgan's Model Governance Group (MGG) is charged with performing model validation activities, providing guidance on a model's appropriate usage in the business context, evaluating ongoing model performance testing, developing model risk policy and control procedures, and ensuring that model users are aware of the model strengths and limitations.

You'll make an impact by

- Quantifying model performance with an in-depth analysis of various model characteristics in changing market landscape
- Heavy-duty empirical data analysis to identify potential model weaknesses
- Rapid prototyping & deployment of statistical tools and benchmarks to investigate model performance
- Full-range of programming tasks (in C++ and Python) – problem analysis, solution determination, code design and development, integration, test, modification and documentation

About you

We're looking for highly motivated individuals with a passion for developing innovative solutions to support clients around the world.

General requirements

- Degree in mathematics, physics, statistics, econometrics, engineering, financial engineering, computer science, or other quantitative fields
- Exceptional quantitative, analytical and problem-solving skills
- Excellent communication and interpersonal skills
- Ability to work independently as well as in a team environment, meeting tight deadlines
- Programming experience of Python / C++ is a distinct advantage
- Knowledge of derivative pricing, stochastic calculus, probability and high performance computing & machine learning would be a plus
- Pursuing a qualification degree with expected completion date in 2022

Join Us

At J.P. Morgan, we're creating positive change for the diverse communities we serve. We do this by championing your innovative ideas through a supportive culture that helps you every step of the way as you build your career. If you're passionate, curious and ready to make an impact, we're looking for you.

What's next?

We will review applications as they are received and extend offers on a rolling basis. We strongly encourage that you apply early since programs will close as positions are filled.

Visit jpmorgan.com/careers for upcoming events, career advice, our locations and more.

J.P. Morgan is a marketing name for JPMorgan Chase & Co., and its subsidiaries worldwide. ©2021 JPMorgan Chase & Co. All rights reserved. J.P. Morgan is an equal opportunities employer.

Joining By: 31 July 2022

Salary Details

CTC:	3,400,000 INR Per Annum
Gross:	2,400,000 INR Per Annum
CTC Breakup:	Fixed - 24,00,000 Sign on Bonus - 1,00,000 Relocation - 1,00,000 Variable - Based on performance and pro-rata basis
Perks /	mentioned in CTC Breakup

Bonus:

Selection Process

Resume Shortlist: Yes

Written Test: No

Online Test: Yes

Group Discussion: No

Medical Test: No

Personal Interview: Yes

No. of Rounds: 3-4

No. of Offers: 2

Minimum CGPA: 7

Eligibility

Recruiting PHDs: No

Eligible Departments: B.Tech in Biochemical Engineering & Biotechnology, B.Tech in Chemical Engineering, B.Tech in Civil Engineering, B.Tech in Computer Science & Engineering, B.Tech in Electrical Engineering, B.Tech in Electrical Engineering (Power and Automation), B.Tech in Engineering Physics, B.Tech in Engineering and Computational Mechanics, B.Tech in Materials Engineering, B.Tech in Mathematics & Computing, B.Tech in Mechanical Engineering, B.Tech in Production & Industrial Engineering, B.Tech in Textile Engineering, B.Tech and M.Tech in Biochemical Engg & Biotechnology, B.Tech and M.Tech in Chemical Engineering, B.Tech and M.Tech in Computer Science & Engineering, B.Tech and M.Tech in Mathematics & Computing, B.Tech in Civil Engineering and M.Tech in Geotechnical and Geoenvironmental Engineering, B.Tech in Civil Engineering and M.Tech in Water Resources Engineering, B.Tech in Mechanical Engineering and M.Tech in Thermal Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Civil Engineering and M.Tech in Structural Engineering, B.Tech in Civil Engineering and M.Tech in Construction Engineering & Management, B.Tech in Textile Engineering and M.Tech in Computer Science & Engineering, B.Tech in Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Chemical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Production Engineering