Job Description

Software Engineer-180027190

Risk and Forecasting Solutions – Market Risk – [Senior] Application Developer

The Risk and Forecasting Solutions (RFS) organization develops applications and provides technology support for corporate functions across JPMorgan Chase, including Global Finance, Corporate Treasury, Risk Management, Human Resources, Compliance, Legal, and all functions within the Corporate Administrative Office (CAO).

Within the RFS organization, Market Risk Technology is responsible for providing JP Morgan's risk managers with capability to assess impact of various market scenarios at a firm wide level. This includes calculations, scenario analysis, analytics, reporting and other tools and processes required to manage risk.

This is a unique opportunity to join the Market Risk “Calc” Technology team responsible for strategic development, architecture and infrastructure for all Market Risk calculations (VaR, Stress, Time Series). The team is responsible for performing several key functions such as developing and maintaining newly designed Calculation and Time Series platforms, integration with JP Morgan’s front office risk management systems and on-boarding new businesses onto the stack. We are a global team spread across New York, Glasgow, and Bangalore.

As a developer in the Market Risk Calc team, you will work in an agile environment, interfacing closely with the business, quantitative analysis as well as both upstream and downstream technology teams across the firm. You will help design, develop, test, debug and maintain applications that are at the core of VaR and Stress calculations for all of JPMorgan. Finally, you will have a view into all products across the firm and will have an opportunity to learn about one of the most crucial functions at an investment bank.

We are looking for a strong, innovative developer who is passionate about working in a quality-focused environment, who can build strong networks to deliver results, who can bring good ideas to the table and who can work well as part of a diverse team. Development is done in Python, working with cutting-edge technologies such as object-oriented databases, big data and grid computing.

Responsibilities may include, but are not limited to:

Working with numerous teams across the business to define, build, test and maintain systems that are crucial to the business

Spending a large percentage of your time in development, working closely with teammates to produce high quality code in a test-driven environment

Participating in code reviews in a highly collegiate environment

Helping to identify opportunities for change and improvement within the existing applications to increase stability and simplify the platform

Essential criteria:

BA/BSc degree in Computer Science, Computer Engineering or equivalent

Significant experience of overall software development work

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Significant programming experience with object-oriented languages

Experience with SQL, database design and query optimization

Experience with SQL

Demonstrated application design, analysis, development and testing experience

Strong analytical/problem solving skills – the ability to think out of the box to provide creative solutions to technology challenges

Excellent communication skills and the ability to work successfully in a cross-functional environment

Strong team working skills

Must be a self-starter with the ability to work independently and to work on projects with minimal direct supervision

Must be passionate about delivering robust software that meets quality, product and project requirements

Openness to new software systems and development practices

Desirable criteria:

Significant programming experience with Python

Experience building large, scalable frameworks

Experience using Agile methodologies, test-driven development and continuous integration

Experience with distributed compute infrastructures

Experience with big data technologies

Experience in developing and/or supporting 24/7 mission-critical applications

Knowledge of VaR, Stress tests and other risk calculations

Familiarity with Time Series

Financial background or knowledge