

Job Description

POSITION DETAILS			
Functional Designation	Econometrician / Quantitative Economist	Department	Risk
Sub Department	Risk Governance	HR Grade	
Location	Corporate Office	Reporting Manager	
Job Purpose			
<p>Econometrician / Quantitative Economist will play a pivotal role in developing and implementing advanced econometric models to assess key risks including (but not limited to) credit, market and liquidity risk within the organization. The candidate will also track global as well as domestic economic activity and provide meaningful insights into the key economic indicators impacting the organization's business.</p>			
Principal Accountabilities			
<ul style="list-style-type: none"> Understanding global & domestic macroeconomic data and trends Understanding of economic concepts and relationships between economic variables – global and domestic Understanding of regulatory actions and its impact on macro variables Understanding of statistical techniques and modelling for economic data Develop models for establishing relationships between macro variables and retail credit growth and risk Creating stress scenarios and understanding the extent of impact on business / credit quality Create Early Warning System (EWS) models basis macroeconomic factors Presentation of macro data to effectively communicate findings and analysis to senior management 			
Desired Profile			
<ul style="list-style-type: none"> Degree in Economics, Statistics, Finance, or a related field. Strong foundation in econometrics, including statistical modeling techniques, time series analysis, and hypothesis testing. Proven experience in developing and implementing credit risk models, preferably in a financial institution. Proficiency in programming languages such as Python, R, or SAS. Excellent analytical and problem-solving skills. Strong communication and interpersonal skills. Ability to work independently and as part of a team. 			
Preferred Qualifications			
<ul style="list-style-type: none"> Experience with regulatory frameworks such as Basel III and IFRS 9. Knowledge of machine learning techniques and their application to credit risk modeling. Experience with credit risk management systems and tools. 			

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Classification | INTERNAL