

## Manager Model Risk Management

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Company: HSBC Service Delivery (Polska) Sp. z o.o.

Location: Kraków

Category: business-and-financial-operations

## Manager Model Risk Management

Miejsce pracy: Kraków

### Technologies we use

#### Expected

R

Python

SAS

Matlab

C++

SQL

### About the project

Do you have analytical mind and like to solve quantitative problems? Can you extract statistical insights from the data? Would you like to work in an international and supportive environment, and to learn industry best practices in one of the world's largest banks? Well, then your best match could be the Model Risk Management Team at HSBC Krakow! The Model Risk Management is an international team consisting of Model Risk Stewards, Model Risk Governance and Independent Model Review. Independent Model Review

(IMR) is a specialist quantitative group which aims at independently validating HSBC's models. We have roles on different levels of experience ranging from entry-level positions for graduates to seasoned professionals. We encourage you to apply regardless of your experience in quantitative model validation, we might just have the right fit for you!

### **Your responsibilities**

Perform independent model validations as part of a specialist quantitative team within HSBC Model Risk Management department, called Independent Model Review.

Conduct quantitative and qualitative research with focus on model data, design, performance and implementation for one of our functional streams. We cover various types of models including credit risk models (e.g. IRB, IFRS9, Stress Testing, Economic Capital, application and behavioural.

scorecards), climate risk models, as well as market risk models (e.g. VaR, IRC, RNIV, Exposure at Default, CCR RWA, pricing models, algorithmic trading models, ALCM models, Valuation models).

Assess quantitative or expert-based models to identify their assumptions and limitations. Formulate opinions about conceptual soundness of models' design and their adequacy for intended usage. This includes quantification of model risk drivers and assessment of their impact on the model credibility.

### **Our requirements**

Academic degree (MSc or PhD), good fits are: Statistics, Mathematics, Physics, Econometrics, Quantitative Finance, or related fields.

Programming skills -- knowledge of one of the following: R, Python, SAS, Matlab, C++, or SQL.

Good written and verbal communication skills in English.

Experience in independent model validation, model building and/or quantitative research (for the more senior roles).

Professional qualifications (e.g. PRM, FRM, CQF) are beneficial.

## **What we offer**

Competitive salary

Annual performance-based bonus

Additional bonuses for recognition awards

Multisport card

Private medical care

Life insurance

One-time reimbursement of home office set-up (up to 800 PLN)

Corporate parties & events

CSR initiatives

Nursery discounts

Financial support with trainings and education

Social fund

Flexible working hours

Free parking

## **Benefits**

sharing the costs of sports activities

private medical care

sharing the costs of professional training & courses

life insurance

flexible working time

integration events

corporate sports team

doctor's duty hours in the office

retirement pension plan

corporate library

no dress code

video games at work

coffee / tea

parking space for employees

leisure zone

extra social benefits

employee referral program

opportunity to obtain permits and licenses

charity initiatives

family picnics

extra leave

### **Recruitment stages**

Online assessment

Phone interview

Job interview

Welcome to HSBC!

HSBC is one of the world's largest banking and financial services organisations. Our global businesses serve more than 40 million customers worldwide through a network that covers 63 countries and territories.

HSBC Service Delivery (Polska) Sp. z o.o. is HSBC's global finance, operations, risk and technology centre. We use our unique expertise and capabilities to provide specialised services – our people range from technologists transforming the banking experience to operations professionals managing 1.7 trillion payments a year.

Our Purpose – Opening up a world of opportunity – explains why we exist. We are bringing together the people, ideas and capital that nurture progress and growth, helping to create a better world – for our customers, our people, our investors, our communities and the planet we all share.

Thank you for interest in HSBC..Before you apply, please note that we will take into the consideration only applications that include the following statement:“I hereby declare that I have familiarised myself with the Privacy Statement for Applicants published at <http://www.about.hsbc.pl/careers> and I give my consent to use my personal data included in my application for the purposes of recruitment in HSBC Service Delivery (Polska) Sp. z o. o. according to the rules described in the Privacy Statement for Applicants, as per the Regulation (EU) 2016/679 of the European Parliament and of the Council of 27 April 2016 on the protection of natural persons with regard to the processing of personal data and on the free movement of such data, and repealing Directive 95/46/EC (GDPR).”.Due to the high number of applications, we reserve the right to contact selected candidates only..In case you would like to resign from participation in the recruitment process or withdraw previously sent application, please email us at: [krakow.recruitment@hsbc.com](mailto:krakow.recruitment@hsbc.com).

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