

Quantitative Modeller – Risk Engineering – Associate – Warsaw

[Apply Now](#)

Company: Goldman Sachs

Location: Warsaw

Category: business-and-financial-operations

RISK ENGINEERING The Risk division is responsible for credit, market and operational risk, model risk, independent liquidity risk, and insurance throughout the firm. Risk Engineering (RE), which is part of the Risk Division, is a central part of the Goldman Sachs risk management framework, with primary responsibility to provide robust metrics, data-driven insights, and effective technologies for risk management. RE is staffed globally with offices including Dallas, New Jersey, New York, Salt Lake City, London, Warsaw, Bengaluru, Singapore, and Tokyo.

RISK ENGINEERING

The Risk division is responsible for credit, market and operational risk, model risk, independent liquidity risk, and insurance throughout the firm.

Risk Engineering (RE), which is part of the Risk Division, is a central part of the Goldman Sachs risk management framework, with primary responsibility to provide robust metrics, data-driven insights, and effective technologies for risk management. RE is staffed globally with offices including Dallas, New Jersey, New York, Salt Lake City, London, Warsaw, Bengaluru, Singapore, and Tokyo.

In Credit Risk Strats, we are a team of quantitative modellers charged with managing the firm's capital and risk management models. The team is also responsible for designing, implementing and maintaining quantitative measures of risk used in Counterparty Credit Risk such as Expected Exposure (EE) and Credit Valuation Adjustment (CVA) and also developing Stress Testing framework used to determine the firm's capital requirements. The position is ideal for collaborative individuals with a strong technical background and problem solving skills

looking for a role in quantitative analysis and mathematical modelling.

RESPONSIBILITIES AND QUALIFICATIONS

The responsibilities of the quantitative modeller include:

Develop, implement, and maintaining quantitative measures used in the Counterparty Credit Risk area, such as Expected Exposure, Credit Valuation Adjustment, and Potential Exposure for risk management

Implement models in production using sophisticated software, and design tests to ensure the accuracy of implementation.

Coordinate across multiple groups, including other teams of quantitative modellers, technology and controllers to implement the new capital regulations.

Communicate clearly complex mathematical concepts with internal and external stakeholders such as risk managers, senior management and regulators.

Perform quantitative analysis and facilitate understanding of the risk for a variety of financial derivatives across all asset classes, including exotic products.

Provide supervision and quantitative / technical guidance to more junior risk management professionals.

Qualifications:

Strong quantitative skills with an advanced degree (. or Master's with relevant experience) in a quantitative discipline (Engineering, Mathematics, Physics, Statistics, Econometrics, Computer Science

Strong problem solving skills and analytical thinking

Strong programming skills and experience with an object oriented programming language (Python, Java, C++ .

Strong written and verbal communication skills – ability to explain complex quantitative concepts to a non-technical audience

ABOUT GOLDMAN SACHS At Goldman Sachs, we commit our people, capital and ideas to help our clients, shareholders and the communities we serve to grow. Founded in 1869, we are a leading global investment banking, securities and investment management firm.

Headquartered in New York, we maintain offices around the world. We believe who you are makes you better at what you do. We're committed to fostering and advancing diversity and inclusion in our own workplace and beyond by ensuring every individual within our firm has a number of opportunities to grow professionally and personally, from our training and development opportunities and firmwide networks to benefits, wellness and personal finance offerings and mindfulness programs. Learn more about our culture, benefits, and people at [/careers](#). We're committed to finding reasonable accommodations for candidates with special needs or disabilities during our recruiting process.

[Apply Now](#)

Cross References and Citations:

1. [Quantitative Modeller – Risk Engineering – Associate – Warsaw Healthybird Jobs Warsaw Healthybird ↗](#)
2. [Quantitative Modeller – Risk Engineering – Associate – Warsaw Australiacareers Jobs Warsaw Australiacareers ↗](#)
3. [Quantitative Modeller – Risk Engineering – Associate – Warsaw StockholmjobsJobs Warsaw Stockholmjobs ↗](#)
4. [Quantitative Modeller – Risk Engineering – Associate – Warsaw FilmjobsJobs Warsaw Filmjobs ↗](#)
5. [Quantitative Modeller – Risk Engineering – Associate – Warsaw Mediajobs Jobs Warsaw Mediajobs ↗](#)
6. [Quantitative Modeller – Risk Engineering – Associate – Warsaw HrjobsJobs Warsaw Hrjobs ↗](#)
7. [Quantitative Modeller – Risk Engineering – Associate – Warsaw Riyadhjobs Jobs Warsaw Riyadhjobs ↗](#)
8. [Quantitative Modeller – Risk Engineering – Associate – Warsaw UsajobscentralJobs Warsaw Usajobscentral ↗](#)
9. [Quantitative Modeller – Risk Engineering – Associate – Warsaw CeojobsJobs Warsaw Ceojobs ↗](#)

10. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Searchcanadajobs Jobs Warsaw Searchcanadajobs ↗](#)
11. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Kuwaitjobstoday Jobs Warsaw Kuwaitjobstoday ↗](#)
12. Quantitative Modeller – Risk Engineering – Associate – Warsaw [AccountingjobsnearmeJobs Warsaw Accountingjobsnearme ↗](#)
13. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Seekingjobs Jobs Warsaw Seekingjobs ↗](#)
14. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Caregiverjobs Jobs Warsaw Caregiverjobs ↗](#)
15. Quantitative Modeller – Risk Engineering – Associate – Warsaw [MoroccojobsJobs Warsaw Moroccojobs ↗](#)
16. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Dairyjobs Jobs Warsaw Dairyjobs ↗](#)
17. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Phoenixjobs Jobs Warsaw Phoenixjobs ↗](#)
18. Quantitative Modeller – Risk Engineering – Associate – Warsaw [Iosjobs Jobs Warsaw Iosjobs ↗](#)
19. Quantitative modeller – risk engineering – associate – warsaw [Jobs Warsaw ↗](#)
20. AMP Version of Quantitative modeller – risk engineering – associate – warsaw [↗](#)
21. Quantitative modeller – risk engineering – associate – warsaw [Warsaw Jobs ↗](#)
22. Quantitative modeller – risk engineering – associate – warsaw [Jobs Warsaw ↗](#)
23. Quantitative modeller – risk engineering – associate – warsaw [Job Search ↗](#)
24. Quantitative modeller – risk engineering – associate – warsaw [Search ↗](#)
25. Quantitative modeller – risk engineering – associate – warsaw [Find Jobs ↗](#)

Source: <https://pl.expertini.com/jobs/job/quantitative-modeller-risk-engineering-associa-warsaw-goldman-sachs-4de19ee0f7/>

Generated on: 2024-05-03 by [Expertini.Com](#)